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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 27/05/2021

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33                     | On | 05/08/2021 | Bond Future |        |            | 11.30827  | 78.24635  | 11.25922           | 78.50867           |                   |            | 0.00        | 0                | 35            |
| ES33                     | On | 04/11/2021 | Bond Future |        |            | 11.54284  | 75.35967  | 11.49169           | 75.62526           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 03/02/2022 | Bond Future |        |            | 11.79002  | 76.25939  | 11.73662           | 76.52831           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 05/05/2022 | Bond Future |        |            | 12.04135  | 73.40941  | 11.98562           | 73.68170           |                   |            | 0.00        | 0                |               |
| <b>Total ES33 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35</b>     |
| <b>Total For ES33</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35</b>     |
| ES42                     | On | 05/08/2021 | Bond Future |        |            | 11.84874  | 76.82311  | 11.78401           | 77.21371           |                   |            | 0.00        | 0                | 4,77          |
| ES42                     | On | 04/11/2021 | Bond Future |        |            | 12.07257  | 73.43781  | 12.00497           | 73.83314           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 03/02/2022 | Bond Future |        |            | 12.30063  | 74.31508  | 12.23005           | 74.71528           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 05/05/2022 | Bond Future |        |            | 12.54080  | 70.96074  | 12.46698           | 71.36592           |                   |            | 0.00        | 0                |               |
| <b>Total ES42 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,77</b>   |
| <b>Total For ES42</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,77</b>   |
| I2025                    | On | 05/08/2021 | Bond Future |        |            | 153.53665 | 153.53665 | 153.40415          | 153.40415          |                   |            | 921,219.90  | 6                | 5,36          |
| I2025                    | On | 04/11/2021 | Bond Future |        |            | 155.28087 | 155.28087 | 155.14746          | 155.14746          |                   |            | 0.00        | 0                |               |
| I2025                    | On | 03/02/2022 | Bond Future |        |            | 155.57481 | 155.57481 | 155.44020          | 155.44020          |                   |            | 0.00        | 0                |               |

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| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value             | Contracts Traded | Opt Intere  |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|-------------|
| I2025                     | On | 05/05/2022 | Bond Future |        |            | 157.46612 | 157.46612 | 157.33009          | 157.33009          |                   |            | 0.00              | 0                |             |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>921,219.90</b> | <b>6</b>         | <b>5,36</b> |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>921,219.90</b> | <b>6</b>         | <b>5,36</b> |
| I2029                     | On | 05/08/2021 | Bond Future |        |            | 114.55097 | 114.55097 | 114.48928          | 114.48928          |                   |            | 0.00              | 0                | 3,0         |
| I2029                     | On | 04/11/2021 | Bond Future |        |            | 114.70127 | 114.70127 | 114.63933          | 114.63933          |                   |            | 0.00              | 0                |             |
| I2029                     | On | 03/02/2022 | Bond Future |        |            | 116.06953 | 116.06953 | 116.00716          | 116.00716          |                   |            | 0.00              | 0                |             |
| I2029                     | On | 05/05/2022 | Bond Future |        |            | 116.30510 | 116.30510 | 116.24213          | 116.24213          |                   |            | 0.00              | 0                |             |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>3,0</b>  |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>3,0</b>  |
| I2033                     | On | 05/08/2021 | Bond Future |        |            | 107.64797 | 107.64797 | 107.62601          | 107.62601          |                   |            | 0.00              | 0                | 9,6         |
| I2033                     | On | 04/11/2021 | Bond Future |        |            | 107.64548 | 107.64548 | 107.62364          | 107.62364          |                   |            | 0.00              | 0                |             |
| I2033                     | On | 03/02/2022 | Bond Future |        |            | 108.92960 | 108.92960 | 108.90774          | 108.90774          |                   |            | 0.00              | 0                |             |
| I2033                     | On | 05/05/2022 | Bond Future |        |            | 108.99785 | 108.99785 | 108.97589          | 108.97589          |                   |            | 0.00              | 0                |             |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>9,6</b>  |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>9,6</b>  |
| I2038                     | On | 05/08/2021 | Bond Future |        |            | 120.50147 | 120.50147 | 120.15429          | 120.15429          |                   |            | 0.00              | 0                | 7,7         |
| I2038                     | On | 04/11/2021 | Bond Future |        |            | 121.87048 | 121.87048 | 121.51984          | 121.51984          |                   |            | 0.00              | 0                |             |
| I2038                     | On | 03/02/2022 | Bond Future |        |            | 121.57124 | 121.57124 | 121.21664          | 121.21664          |                   |            | 0.00              | 0                |             |
| I2038                     | On | 05/05/2022 | Bond Future |        |            | 123.04940 | 123.04940 | 122.69062          | 122.69062          |                   |            | 0.00              | 0                |             |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>7,7</b>  |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>7,7</b>  |
| I2046                     | On | 05/08/2021 | Bond Future |        |            | 111.63667 | 111.63667 | 110.66134          | 110.66134          |                   |            | 0.00              | 0                | 18,0        |
| I2046                     | On | 04/11/2021 | Bond Future |        |            | 111.09642 | 111.09642 | 110.11060          | 110.11060          |                   |            | 0.00              | 0                |             |
| I2046                     | On | 03/02/2022 | Bond Future |        |            | 112.42205 | 112.42205 | 111.42450          | 111.42450          |                   |            | 0.00              | 0                |             |
| I2046                     | On | 05/05/2022 | Bond Future |        |            | 111.94188 | 111.94188 | 110.93254          | 110.93254          |                   |            | 0.00              | 0                |             |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>18,0</b> |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>18,0</b> |
| I2050                     | On | 05/08/2021 | Bond Future |        |            | 112.70046 | 112.70046 | 112.67639          | 112.67639          |                   |            | 0.00              | 0                | 11,2        |
| I2050                     | On | 04/11/2021 | Bond Future |        |            | 113.98071 | 113.98071 | 113.95677          | 113.95677          |                   |            | 0.00              | 0                |             |
| I2050                     | On | 03/02/2022 | Bond Future |        |            | 113.39170 | 113.39170 | 113.36761          | 113.36761          |                   |            | 0.00              | 0                |             |
| I2050                     | On | 05/05/2022 | Bond Future |        |            | 114.77039 | 114.77039 | 114.74596          | 114.74596          |                   |            | 0.00              | 0                |             |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>11,2</b> |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         | <b>11,2</b> |
| R186                      | On | 05/08/2021 | Bond Future |        |            | 7.48411   | 114.56296 | 7.42856            | 114.82449          |                   | 7.55       | 5,155,333.20      | 45               | 91,8        |
| R186                      | On | 04/11/2021 | Bond Future |        |            | 7.66559   | 115.83682 | 7.60642            | 116.10168          |                   | 6.98       | 0.00              | 0                |             |
| R186                      | On | 03/02/2022 | Bond Future |        |            | 7.85768   | 111.90892 | 7.79449            | 112.17715          |                   | 6.66       | 0.00              | 0                |             |
| R186                      | On | 05/05/2022 | Bond Future |        |            | 8.06670   | 113.24439 | 7.99903            | 113.51601          |                   | 6.23       | 0.00              | 0                |             |

| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                     | Value     | Contracts Traded | Opt Intere |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|-----------|------------------|------------|
| <b>Total R186 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>5,155,333.20</b> | <b>45</b> | <b>91,85</b>     |            |
| R186                     | On | 05/08/2021 | Bond Future | 8.62       | Call      |           | 5,607.76000        | 5.60776            | 5,364,760         | 8.11       |                     | 0.00      | 0                |            |
| R186                     | On | 05/08/2021 | Bond Future | 8.62       | Put       |           | 160.86000          | 0.16086            | 179,390           | 8.11       |                     | 0.00      | 0                |            |
| R186                     | On | 05/08/2021 | Bond Future | 8.63       | Call      |           | 5,648.11000        | 5.64811            | 5,404,710         | 8.11       |                     | 0.00      | 0                |            |
| R186                     | On | 05/08/2021 | Bond Future | 8.63       | Put       |           | 156.91000          | 0.15691            | 175,040           | 8.11       |                     | 0.00      | 0                |            |
| R186                     | On | 05/08/2021 | Bond Future | 8.61       | Call      |           | 5,567.45000        | 5.56745            | 5,324,860         | 8.11       |                     | 0.00      | 0                |            |
| R186                     | On | 05/08/2021 | Bond Future | 8.61       | Put       |           | 164.89000          | 0.16489            | 183,830           | 8.11       |                     | 0.00      | 0                |            |
| R186                     | On | 04/11/2021 | Bond Future | 8.09       | Put       |           | 1,300.69000        | 1.30069            | 1,386,770         | 7.22       |                     | 0.00      | 0                |            |
| R186                     | On | 04/11/2021 | Bond Future | 8.77       | Put       |           | 572.78000          | 0.57278            | 616,860           | 7.48       |                     | 0.00      | 0                | 15,17      |
| R186                     | On | 04/11/2021 | Bond Future | 8.10       | Call      |           | 3,472.29000        | 3.47229            | 3,292,770         | 7.23       |                     | 0.00      | 0                |            |
| R186                     | On | 04/11/2021 | Bond Future | 8.10       | Put       |           | 1,286.78000        | 1.28678            | 1,372,120         | 7.23       |                     | 0.00      | 0                |            |
| R186                     | On | 04/11/2021 | Bond Future | 8.11       | Call      |           | 3,502.22000        | 3.50222            | 3,321,970         | 7.24       |                     | 0.00      | 0                |            |
| R186                     | On | 04/11/2021 | Bond Future | 8.11       | Put       |           | 1,272.98000        | 1.27298            | 1,357,590         | 7.24       |                     | 0.00      | 0                |            |
| R186                     | On | 04/11/2021 | Bond Future | 8.09       | Call      |           | 3,442.46000        | 3.44246            | 3,263,680         | 7.22       |                     | 0.00      | 0                |            |
| R186                     | On | 04/11/2021 | Bond Future | 7.77       | Call      |           | 2,558.88000        | 2.55888            | 2,405,720         | 7.07       |                     | 0.00      | 0                |            |
| R186                     | On | 04/11/2021 | Bond Future | 7.77       | Put       |           | 1,828.58000        | 1.82858            | 1,940,280         | 7.07       |                     | 0.00      | 0                | 15,17      |
| R186                     | On | 04/11/2021 | Bond Future | 8.77       | Call      |           | 5,640.14000        | 5.64014            | 5,419,360         | 7.48       |                     | 0.00      | 0                |            |
| R186                     | On | 03/02/2022 | Bond Future | 7.28       | Call      |           | 1,502.34000        | 1.50234            | 1,400,980         | 6.52       |                     | 0.00      | 0                |            |
| R186                     | On | 03/02/2022 | Bond Future | 7.28       | Put       |           | 3,716.77000        | 3.71677            | 3,883,640         | 6.52       |                     | 0.00      | 0                |            |
| R186                     | On | 03/02/2022 | Bond Future | 7.29       | Call      |           | 1,518.67000        | 1.51867            | 1,416,570         | 6.52       |                     | 0.00      | 0                |            |
| R186                     | On | 03/02/2022 | Bond Future | 7.29       | Put       |           | 3,689.54000        | 3.68954            | 3,855,670         | 6.52       |                     | 0.00      | 0                |            |
| R186                     | On | 03/02/2022 | Bond Future | 7.30       | Call      |           | 1,535.12000        | 1.53512            | 1,432,280         | 6.52       |                     | 0.00      | 0                |            |
| R186                     | On | 03/02/2022 | Bond Future | 7.30       | Put       |           | 3,662.44000        | 3.66244            | 3,827,830         | 6.52       |                     | 0.00      | 0                |            |
| R186                     | On | 05/05/2022 | Bond Future | 8.32       | Put       |           | 2,182.40000        | 2.18240            | 2,293,170         | 6.35       |                     | 0.00      | 0                |            |
| R186                     | On | 05/05/2022 | Bond Future | 8.30       | Call      |           | 3,415.14000        | 3.41514            | 3,255,490         | 6.34       |                     | 0.00      | 0                |            |
| R186                     | On | 05/05/2022 | Bond Future | 8.30       | Put       |           | 2,213.51000        | 2.21351            | 2,325,480         | 6.34       |                     | 0.00      | 0                |            |
| R186                     | On | 05/05/2022 | Bond Future | 8.31       | Call      |           | 3,438.96000        | 3.43896            | 3,278,710         | 6.35       |                     | 0.00      | 0                |            |
| R186                     | On | 05/05/2022 | Bond Future | 8.31       | Put       |           | 2,197.69000        | 2.19769            | 2,309,060         | 6.35       |                     | 0.00      | 0                |            |
| R186                     | On | 05/05/2022 | Bond Future | 8.32       | Call      |           | 3,463.29000        | 3.46329            | 3,302,440         | 6.35       |                     | 0.00      | 0                |            |
| <b>Total R186 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>  | <b>30,35</b>     |            |
| <b>Total For R186</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>5,155,333.20</b> | <b>45</b> | <b>122,20</b>    |            |
| R197                     | On | 05/08/2021 | Bond Future |            |           | 320.43015 | 320.43015          | 320.38694          | 320.38694         |            |                     | 0.00      | 0                | 1,75       |
| R197                     | On | 04/11/2021 | Bond Future |            |           | 324.06958 | 324.06958          | 324.02711          | 324.02711         |            |                     | 0.00      | 0                |            |
| R197                     | On | 03/02/2022 | Bond Future |            |           | 319.83039 | 319.83039          | 319.78809          | 319.78809         |            |                     | 0.00      | 0                |            |
| R197                     | On | 05/05/2022 | Bond Future |            |           | 323.71930 | 323.71930          | 323.67690          | 323.67690         |            |                     | 0.00      | 0                |            |
| <b>Total R197 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>  | <b>1,75</b>      |            |
| <b>Total For R197</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>  | <b>1,75</b>      |            |
| R202                     | On | 05/08/2021 | Bond Future |            |           | 237.11162 | 237.11162          | 236.46933          | 236.46933         |            |                     | 0.00      | 0                | 9,46       |
| R202                     | On | 04/11/2021 | Bond Future |            |           | 239.80486 | 239.80486          | 239.15603          | 239.15603         |            |                     | 0.00      | 0                |            |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R202                      | On | 03/02/2022 | Bond Future |        |            | 238.36039 | 238.36039 | 237.70429          | 237.70429          |                   |            | 0.00        | 0                |              |
| R202                      | On | 05/05/2022 | Bond Future |        |            | 241.25817 | 241.25817 | 240.59446          | 240.59446          |                   |            | 0.00        | 0                |              |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,46</b>  |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,46</b>  |
| R2023                     | On | 05/08/2021 | Bond Future |        |            | 5.01721   | 107.48694 | 4.97304            | 107.55405          |                   | 1.18       | 0.00        | 0                | 15,43        |
| R2023                     | On | 04/11/2021 | Bond Future |        |            | 5.11726   | 104.77406 | 5.06396            | 104.84229          |                   | 1.28       | 0.00        | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future |        |            | 5.22742   | 105.99938 | 5.16045            | 106.06867          |                   | 1.09       | 0.00        | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future |        |            | 5.35145   | 103.35333 | 5.26300            | 103.42358          |                   | 0.93       | 0.00        | 0                |              |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,43</b> |
| R2023                     | On | 05/08/2021 | Bond Future | 5.30   | Call       |           |           | 573.05000          | 0.57305            | 520,040           | 1.33       | 0.00        | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.30   | Put        |           |           | 77.70000           | 0.07770            | 91,800            | 1.33       | 0.00        | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.31   | Call       |           |           | 585.74000          | 0.58574            | 532,330           | 1.34       | 0.00        | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.31   | Put        |           |           | 75.29000           | 0.07529            | 88,990            | 1.34       | 0.00        | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.29   | Call       |           |           | 560.42000          | 0.56042            | 507,820           | 1.33       | 0.00        | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.29   | Put        |           |           | 80.18000           | 0.08018            | 94,690            | 1.33       | 0.00        | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.92   | Put        |           |           | 451.67000          | 0.45167            | 491,310           | 1.26       | 0.00        | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.90   | Call       |           |           | 255.19000          | 0.25519            | 227,410           | 1.26       | 0.00        | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.90   | Put        |           |           | 465.47000          | 0.46547            | 505,920           | 1.26       | 0.00        | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.91   | Call       |           |           | 260.95000          | 0.26095            | 232,780           | 1.26       | 0.00        | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.91   | Put        |           |           | 458.39000          | 0.45839            | 498,450           | 1.26       | 0.00        | 0                |              |
| R2023                     | On | 04/11/2021 | Bond Future | 4.92   | Call       |           |           | 267.07000          | 0.26707            | 238,480           | 1.26       | 0.00        | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.08   | Call       |           |           | 334.45000          | 0.33445            | 302,420           | 1.06       | 0.00        | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.08   | Put        |           |           | 417.77000          | 0.41777            | 455,030           | 1.06       | 0.00        | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.06   | Call       |           |           | 323.90000          | 0.32390            | 292,480           | 1.06       | 0.00        | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.06   | Put        |           |           | 427.95000          | 0.42795            | 465,820           | 1.06       | 0.00        | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.07   | Call       |           |           | 328.97000          | 0.32897            | 297,250           | 1.06       | 0.00        | 0                |              |
| R2023                     | On | 03/02/2022 | Bond Future | 5.07   | Put        |           |           | 422.66000          | 0.42266            | 460,230           | 1.06       | 0.00        | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.30   | Put        |           |           | 130.80000          | 0.13080            | 146,220           | 1.05       | 0.00        | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.31   | Call       |           |           | 955.67000          | 0.95567            | 900,690           | 1.05       | 0.00        | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.31   | Put        |           |           | 129.09000          | 0.12909            | 144,360           | 1.05       | 0.00        | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.29   | Call       |           |           | 943.42000          | 0.94342            | 888,750           | 1.05       | 0.00        | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.29   | Put        |           |           | 132.53000          | 0.13253            | 148,110           | 1.05       | 0.00        | 0                |              |
| R2023                     | On | 05/05/2022 | Bond Future | 6.30   | Call       |           |           | 949.54000          | 0.94954            | 894,710           | 1.05       | 0.00        | 0                |              |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,43</b> |
| R2030                     | On | 05/08/2021 | Bond Future |        |            | 9.06989   | 94.00284  | 9.01512            | 94.30957           |                   | 13.09      | 0.00        | 0                | 100,74       |
| R2030                     | On | 04/11/2021 | Bond Future |        |            | 9.25631   | 95.04867  | 9.19904            | 95.35920           |                   | 12.22      | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future |        |            | 9.45350   | 92.15612  | 9.39351            | 92.47046           |                   | 11.58      | 0.00        | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future |        |            | 9.66281   | 93.25622  | 9.59992            | 93.57449           |                   | 10.77      | 0.00        | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>100,74</b> |
| R2030                     | On | 05/08/2021 | Bond Future | 10.42  | Call       |           |           | 7,719.63000        | 7.71963            | 7,434,020         | 14.13      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.42  | Put        |           |           | 243.15000          | 0.24315            | 264,270           | 14.13      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 9.50   | Put        |           |           | 1,124.61000        | 1.12461            | 1,206,670         | 13.50      | 0.00        | 0                | 5,00          |
| R2030                     | On | 05/08/2021 | Bond Future | 10.15  | Call       |           |           | 6,511.99000        | 6.51199            | 6,238,890         | 14.13      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 8.83   | Call       |           |           | 1,686.06000        | 1.68606            | 1,541,230         | 13.00      | 0.00        | 0                | 47            |
| R2030                     | On | 05/08/2021 | Bond Future | 10.30  | Call       |           |           | 7,177.36000        | 7.17736            | 6,896,770         | 14.13      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.41  | Put        |           |           | 248.12000          | 0.24812            | 269,630           | 14.13      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 8.50   | Put        |           |           | 3,944.32000        | 3.94432            | 4,148,640         | 12.80      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 8.50   | Call       |           |           | 995.47000          | 0.99547            | 893,060           | 12.80      | 0.00        | 0                | 5,00          |
| R2030                     | On | 05/08/2021 | Bond Future | 9.50   | Call       |           |           | 3,795.97000        | 3.79597            | 3,571,300         | 13.50      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 7.70   | Call       |           |           | 186.38000          | 0.18638            | 158,010           | 12.55      | 0.00        | 0                | 20            |
| R2030                     | On | 05/08/2021 | Bond Future | 8.95   | Put        |           |           | 2,359.84000        | 2.35984            | 2,506,160         | 13.06      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.15  | Put        |           |           | 411.07000          | 0.41107            | 444,700           | 14.13      | 0.00        | 0                | 47            |
| R2030                     | On | 05/08/2021 | Bond Future | 9.75   | Call       |           |           | 4,795.26000        | 4.79526            | 4,548,420         | 13.81      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 9.75   | Put        |           |           | 784.73000          | 0.78473            | 844,620           | 13.81      | 0.00        | 0                | 47            |
| R2030                     | On | 05/08/2021 | Bond Future | 8.83   | Put        |           |           | 2,732.39000        | 2.73239            | 2,894,290         | 13.00      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 12.10  | Call       |           |           | 15,437.67000       | 15.43767           | 15,131,280        | 14.13      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 12.10  | Put        |           |           | 3.25000            | 0.00325            | 3,590             | 14.13      | 0.00        | 0                | 60            |
| R2030                     | On | 05/08/2021 | Bond Future | 10.30  | Put        |           |           | 308.77000          | 0.30877            | 334,910           | 14.13      | 0.00        | 0                | 20            |
| R2030                     | On | 05/08/2021 | Bond Future | 8.78   | Put        |           |           | 2,898.59000        | 2.89859            | 3,067,000         | 12.98      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 8.78   | Call       |           |           | 1,567.09000        | 1.56709            | 1,428,770         | 12.98      | 0.00        | 0                | 20            |
| R2030                     | On | 05/08/2021 | Bond Future | 7.70   | Put        |           |           | 7,953.35000        | 7.95335            | 8,231,710         | 12.55      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.43  | Call       |           |           | 7,765.15000        | 7.76515            | 7,479,150         | 14.13      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.43  | Put        |           |           | 238.26000          | 0.23826            | 258,990           | 14.13      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 10.41  | Call       |           |           | 7,674.15000        | 7.67415            | 7,388,930         | 14.13      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 8.95   | Call       |           |           | 1,993.46000        | 1.99346            | 1,833,050         | 13.06      | 0.00        | 0                | 60            |
| R2030                     | On | 05/08/2021 | Bond Future | 9.45   | Put        |           |           | 1,207.73000        | 1.20773            | 1,294,850         | 13.45      | 0.00        | 0                |               |
| R2030                     | On | 05/08/2021 | Bond Future | 9.45   | Call       |           |           | 3,608.18000        | 3.60818            | 3,388,570         | 13.45      | 0.00        | 0                | 60            |
| R2030                     | On | 04/11/2021 | Bond Future | 8.77   | Put        |           |           | 4,397.14000        | 4.39714            | 4,578,760         | 11.96      | 0.00        | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 8.77   | Call       |           |           | 2,028.03000        | 2.02803            | 1,899,120         | 11.96      | 0.00        | 0                | 30            |
| R2030                     | On | 04/11/2021 | Bond Future | 11.44  | Call       |           |           | 11,484.89000       | 11.48489           | 11,193,230        | 13.11      | 0.00        | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 10.61  | Call       |           |           | 8,068.52000        | 8.06852            | 7,805,660         | 13.11      | 0.00        | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 10.61  | Put        |           |           | 790.21000          | 0.79021            | 837,880           | 13.11      | 0.00        | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 10.59  | Call       |           |           | 7,989.69000        | 7.98969            | 7,727,770         | 13.11      | 0.00        | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 9.20   | Call       |           |           | 3,092.20000        | 3.09220            | 2,924,770         | 12.19      | 0.00        | 0                | 7             |
| R2030                     | On | 04/11/2021 | Bond Future | 8.27   | Put        |           |           | 6,350.78000        | 6.35078            | 6,575,540         | 11.72      | 0.00        | 0                |               |
| R2030                     | On | 04/11/2021 | Bond Future | 8.27   | Call       |           |           | 1,122.83000        | 1.12283            | 1,037,060         | 11.72      | 0.00        | 0                | 30            |
| R2030                     | On | 04/11/2021 | Bond Future | 9.90   | Call       |           |           | 5,355.93000        | 5.35593            | 5,133,250         | 12.72      | 0.00        | 0                | 7             |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R2030                     | On | 04/11/2021 | Bond Future | 9.20   | Put        |           |           | 3,086.98000        | 3.08698            | 3,230,080         | 12.19      | 0.00        | 0                |              |
| R2030                     | On | 04/11/2021 | Bond Future | 10.59  | Put        |           |           | 809.33000          | 0.80933            | 857,940           | 13.11      | 0.00        | 0                |              |
| R2030                     | On | 04/11/2021 | Bond Future | 11.44  | Put        |           |           | 266.46000          | 0.26646            | 285,330           | 13.11      | 0.00        | 0                | 30           |
| R2030                     | On | 04/11/2021 | Bond Future | 10.60  | Call       |           |           | 8,029.08000        | 8.02908            | 7,766,680         | 13.11      | 0.00        | 0                |              |
| R2030                     | On | 04/11/2021 | Bond Future | 10.60  | Put        |           |           | 799.73000          | 0.79973            | 847,860           | 13.11      | 0.00        | 0                |              |
| R2030                     | On | 04/11/2021 | Bond Future | 11.26  | Call       |           |           | 10,726.94000       | 10.72694           | 10,439,910        | 13.11      | 0.00        | 0                |              |
| R2030                     | On | 04/11/2021 | Bond Future | 11.26  | Put        |           |           | 342.72000          | 0.34272            | 366,220           | 13.11      | 0.00        | 0                | 2            |
| R2030                     | On | 04/11/2021 | Bond Future | 9.90   | Put        |           |           | 1,644.83000        | 1.64483            | 1,732,680         | 12.72      | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.78   | Put        |           |           | 2,655.00000        | 2.65500            | 2,773,590         | 11.75      | 0.00        | 0                | 10           |
| R2030                     | On | 03/02/2022 | Bond Future | 9.35   | Call       |           |           | 3,420.59000        | 3.42059            | 3,255,920         | 11.50      | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.35   | Put        |           |           | 3,649.44000        | 3.64944            | 3,799,110         | 11.50      | 0.00        | 0                | 10           |
| R2030                     | On | 03/02/2022 | Bond Future | 8.39   | Put        |           |           | 6,880.37000        | 6.88037            | 7,102,780         | 11.03      | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.44   | Put        |           |           | 3,419.61000        | 3.41961            | 3,562,550         | 11.55      | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.45   | Call       |           |           | 3,690.96000        | 3.69096            | 3,518,810         | 11.55      | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.45   | Put        |           |           | 3,394.92000        | 3.39492            | 3,537,110         | 11.55      | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.43   | Call       |           |           | 3,636.11000        | 3.63611            | 3,465,460         | 11.54      | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 10.85  | Put        |           |           | 1,125.18000        | 1.12518            | 1,184,130         | 12.44      | 0.00        | 0                | 1,00         |
| R2030                     | On | 03/02/2022 | Bond Future | 9.78   | Call       |           |           | 4,656.34000        | 4.65634            | 4,460,590         | 11.75      | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 8.85   | Put        |           |           | 5,144.28000        | 5.14428            | 5,332,490         | 11.22      | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 8.85   | Call       |           |           | 2,232.89000        | 2.23289            | 2,106,760         | 11.22      | 0.00        | 0                | 1,00         |
| R2030                     | On | 03/02/2022 | Bond Future | 10.85  | Call       |           |           | 8,383.97000        | 8.38397            | 8,128,580         | 12.44      | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.43   | Put        |           |           | 3,444.74000        | 3.44474            | 3,588,430         | 11.54      | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 8.39   | Call       |           |           | 1,412.97000        | 1.41297            | 1,321,040         | 11.03      | 0.00        | 0                | 10           |
| R2030                     | On | 03/02/2022 | Bond Future | 9.44   | Call       |           |           | 3,663.33000        | 3.66333            | 3,491,930         | 11.55      | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.60   | Put        |           |           | 3,039.37000        | 3.03937            | 3,170,610         | 11.64      | 0.00        | 0                |              |
| R2030                     | On | 03/02/2022 | Bond Future | 9.60   | Call       |           |           | 4,115.61000        | 4.11561            | 3,932,510         | 11.64      | 0.00        | 0                | 1,00         |
| R2030                     | On | 05/05/2022 | Bond Future | 10.20  | Call       |           |           | 5,683.02000        | 5.68302            | 5,476,520         | 11.27      | 0.00        | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 10.20  | Put        |           |           | 2,702.96000        | 2.70296            | 2,814,730         | 11.27      | 0.00        | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 10.21  | Call       |           |           | 5,715.40000        | 5.71540            | 5,508,330         | 11.28      | 0.00        | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 10.21  | Put        |           |           | 2,686.74000        | 2.68674            | 2,797,940         | 11.28      | 0.00        | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 10.19  | Call       |           |           | 5,651.05000        | 5.65105            | 5,445,110         | 11.27      | 0.00        | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 9.35   | Put        |           |           | 4,570.15000        | 4.57015            | 4,735,800         | 10.69      | 0.00        | 0                | 1,00         |
| R2030                     | On | 05/05/2022 | Bond Future | 8.47   | Put        |           |           | 7,512.14000        | 7.51214            | 7,737,890         | 10.19      | 0.00        | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 8.47   | Call       |           |           | 1,545.21000        | 1.54521            | 1,452,690         | 10.19      | 0.00        | 0                | 1,00         |
| R2030                     | On | 05/05/2022 | Bond Future | 9.95   | Call       |           |           | 4,904.98000        | 4.90498            | 4,713,170         | 11.05      | 0.00        | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 10.19  | Put        |           |           | 2,719.62000        | 2.71962            | 2,831,950         | 11.27      | 0.00        | 0                |              |
| R2030                     | On | 05/05/2022 | Bond Future | 9.95   | Put        |           |           | 3,151.14000        | 3.15114            | 3,277,600         | 11.05      | 0.00        | 0                | 1,00         |
| R2030                     | On | 05/05/2022 | Bond Future | 9.35   | Call       |           |           | 3,291.27000        | 3.29127            | 3,138,650         | 10.69      | 0.00        | 0                |              |
| <b>Total R2030 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>21,34</b> |

| Contract Details          |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |             | Value    | Contracts Traded | Opt Intere |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------|------------------|------------|
| <b>Total For R2030</b>    |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b> | <b>122,05</b>    |            |
| R2032                     | On | 05/08/2021 |        |            | 9.82010   | 92.75681  | 9.75517            | 93.15118           |                   | 15.16      |             | 0.00     | 0                | 118,15     |
| R2032                     | On | 04/11/2021 |        |            | 10.01626  | 89.64298  | 9.94857            | 90.04208           |                   | 14.92      |             | 0.00     | 0                | ;          |
| R2032                     | On | 03/02/2022 |        |            | 10.21934  | 90.69180  | 10.14871           | 91.09584           |                   | 13.57      |             | 0.00     | 0                |            |
| R2032                     | On | 05/05/2022 |        |            | 10.43022  | 87.62754  | 10.35650           | 88.03648           |                   | 13.24      |             | 0.00     | 0                |            |
| <b>Total R2032 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b> | <b>118,2'</b>    |            |
| R2032                     | On | 05/08/2021 | 11.36  | Call       |           |           | 9,328.72000        | 9.32872            | 8,957,790         | 16.48      |             | 0.00     | 0                |            |
| R2032                     | On | 05/08/2021 | 11.36  | Put        |           |           | 228.36000          | 0.22836            | 251,800           | 16.48      |             | 0.00     | 0                |            |
| R2032                     | On | 05/08/2021 | 11.37  | Call       |           |           | 9,377.01000        | 9.37701            | 9,005,680         | 16.48      |             | 0.00     | 0                |            |
| R2032                     | On | 05/08/2021 | 11.37  | Put        |           |           | 223.96000          | 0.22396            | 247,000           | 16.48      |             | 0.00     | 0                |            |
| R2032                     | On | 05/08/2021 | 11.35  | Call       |           |           | 9,280.45000        | 9.28045            | 8,909,930         | 16.48      |             | 0.00     | 0                |            |
| R2032                     | On | 05/08/2021 | 11.35  | Put        |           |           | 232.83000          | 0.23283            | 256,680           | 16.48      |             | 0.00     | 0                |            |
| R2032                     | On | 04/11/2021 | 11.71  | Call       |           |           | 10,320.43000       | 10.32043           | 9,969,510         | 16.05      |             | 0.00     | 0                |            |
| R2032                     | On | 04/11/2021 | 11.71  | Put        |           |           | 675.10000          | 0.67510            | 723,280           | 16.05      |             | 0.00     | 0                |            |
| R2032                     | On | 04/11/2021 | 11.69  | Call       |           |           | 10,235.17000       | 10.23517           | 9,885,190         | 16.05      |             | 0.00     | 0                |            |
| R2032                     | On | 04/11/2021 | 9.83   | Call       |           |           | 3,212.43000        | 3.21243            | 3,010,330         | 14.80      |             | 0.00     | 0                | 70         |
| R2032                     | On | 04/11/2021 | 12.81  | Call       |           |           | 15,117.56000       | 15.11756           | 14,732,380        | 16.05      |             | 0.00     | 0                |            |
| R2032                     | On | 04/11/2021 | 11.69  | Put        |           |           | 691.18000          | 0.69118            | 740,300           | 16.05      |             | 0.00     | 0                |            |
| R2032                     | On | 04/11/2021 | 12.81  | Put        |           |           | 161.08000          | 0.16108            | 175,000           | 16.05      |             | 0.00     | 0                | 70         |
| R2032                     | On | 04/11/2021 | 11.70  | Call       |           |           | 10,277.78000       | 10.27778           | 9,927,330         | 16.05      |             | 0.00     | 0                |            |
| R2032                     | On | 04/11/2021 | 11.70  | Put        |           |           | 683.10000          | 0.68310            | 731,750           | 16.05      |             | 0.00     | 0                |            |
| R2032                     | On | 04/11/2021 | 9.33   | Put        |           |           | 5,715.22000        | 5.71522            | 5,967,280         | 14.41      |             | 0.00     | 0                |            |
| R2032                     | On | 04/11/2021 | 9.33   | Call       |           |           | 1,954.22000        | 1.95422            | 1,807,180         | 14.41      |             | 0.00     | 0                | 70         |
| R2032                     | On | 04/11/2021 | 9.83   | Put        |           |           | 3,917.34000        | 3.91734            | 4,114,340         | 14.80      |             | 0.00     | 0                |            |
| R2032                     | On | 03/02/2022 | 10.95  | Put        |           |           | 2,342.93000        | 2.34293            | 2,465,280         | 14.22      |             | 0.00     | 0                | 40         |
| R2032                     | On | 03/02/2022 | 10.35  | Call       |           |           | 4,697.33000        | 4.69733            | 4,463,390         | 13.64      |             | 0.00     | 0                |            |
| R2032                     | On | 03/02/2022 | 10.35  | Put        |           |           | 3,552.36000        | 3.55236            | 3,722,460         | 13.64      |             | 0.00     | 0                | 40         |
| R2032                     | On | 03/02/2022 | 9.58   | Put        |           |           | 5,928.08000        | 5.92808            | 6,169,740         | 13.11      |             | 0.00     | 0                |            |
| R2032                     | On | 03/02/2022 | 10.66  | Put        |           |           | 2,860.26000        | 2.86026            | 3,004,380         | 13.90      |             | 0.00     | 0                | 9          |
| R2032                     | On | 03/02/2022 | 10.14  | Call       |           |           | 4,057.18000        | 4.05718            | 3,842,040         | 13.50      |             | 0.00     | 0                |            |
| R2032                     | On | 03/02/2022 | 10.14  | Put        |           |           | 4,107.18000        | 4.10718            | 4,296,080         | 13.50      |             | 0.00     | 0                | 9          |
| R2032                     | On | 03/02/2022 | 9.14   | Put        |           |           | 7,749.67000        | 7.74967            | 8,032,020         | 12.87      |             | 0.00     | 0                |            |
| R2032                     | On | 03/02/2022 | 9.62   | Call       |           |           | 2,676.09000        | 2.67609            | 2,509,890         | 13.14      |             | 0.00     | 0                | 2'         |
| R2032                     | On | 03/02/2022 | 10.95  | Call       |           |           | 6,784.35000        | 6.78435            | 6,502,660         | 14.22      |             | 0.00     | 0                |            |
| R2032                     | On | 03/02/2022 | 10.45  | Put        |           |           | 3,311.27000        | 3.31127            | 3,472,720         | 13.71      |             | 0.00     | 0                | 15         |
| R2032                     | On | 03/02/2022 | 9.81   | Call       |           |           | 3,146.41000        | 3.14641            | 2,962,090         | 13.27      |             | 0.00     | 0                |            |
| R2032                     | On | 03/02/2022 | 9.81   | Put        |           |           | 5,119.03000        | 5.11903            | 5,338,750         | 13.27      |             | 0.00     | 0                | 15         |
| R2032                     | On | 03/02/2022 | 8.91   | Put        |           |           | 8,864.14000        | 8.86414            | 9,165,320         | 12.87      |             | 0.00     | 0                |            |
| R2032                     | On | 03/02/2022 | 9.58   | Call       |           |           | 2,582.24000        | 2.58224            | 2,419,860         | 13.11      |             | 0.00     | 0                | 40         |



| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2032                     | On | 03/02/2022 | Bond Future | 10.66      | Call      |           | 5,729.81000        | 5.72981            | 5,469,890         | 13.90      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.43      | Put       |           | 3,358.49000        | 3.35849            | 3,521,650         | 13.70      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.44      | Call      |           | 4,985.26000        | 4.98526            | 4,743,530         | 13.71      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.44      | Put       |           | 3,334.81000        | 3.33481            | 3,497,120         | 13.71      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.42      | Call      |           | 4,920.47000        | 4.92047            | 4,680,450         | 13.69      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 9.14       | Call      |           | 1,698.22000        | 1.69822            | 1,576,530         | 12.87      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.45      | Call      |           | 5,017.64000        | 5.01764            | 4,775,050         | 13.71      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.53      | Call      |           | 5,282.55000        | 5.28255            | 5,033,210         | 13.78      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.53      | Put       |           | 3,130.56000        | 3.13056            | 3,285,260         | 13.78      | 0.00                 | 0                | 2'            |
| R2032                     | On | 03/02/2022 | Bond Future | 9.62       | Put       |           | 5,781.12000        | 5.78112            | 6,018,960         | 13.14      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 10.42      | Put       |           | 3,382.01000        | 3.38201            | 3,546,030         | 13.69      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 8.91       | Call      |           | 1,356.09000        | 1.35609            | 1,253,230         | 12.87      | 0.00                 | 0                | 1'            |
| R2032                     | On | 03/02/2022 | Bond Future | 10.43      | Call      |           | 4,952.97000        | 4.95297            | 4,712,090         | 13.70      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 11.13      | Call      |           | 7,471.86000        | 7.47186            | 7,178,060         | 14.45      | 0.00                 | 0                |               |
| R2032                     | On | 03/02/2022 | Bond Future | 11.13      | Put       |           | 2,074.43000        | 2.07443            | 2,184,670         | 14.45      | 0.00                 | 0                | 2'            |
| R2032                     | On | 05/05/2022 | Bond Future | 11.03      | Put       |           | 2,966.97000        | 2.96697            | 3,106,490         | 13.66      | 0.00                 | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.04      | Call      |           | 6,644.36000        | 6.64436            | 6,374,260         | 13.68      | 0.00                 | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.04      | Put       |           | 2,949.47000        | 2.94947            | 3,088,310         | 13.68      | 0.00                 | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.02      | Call      |           | 6,574.38000        | 6.57438            | 6,305,650         | 13.65      | 0.00                 | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.02      | Put       |           | 2,984.58000        | 2.98458            | 3,124,790         | 13.65      | 0.00                 | 0                |               |
| R2032                     | On | 05/05/2022 | Bond Future | 11.03      | Call      |           | 6,609.34000        | 6.60934            | 6,339,920         | 13.66      | 0.00                 | 0                |               |
| <b>Total R2032 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>4,81</b>   |
| <b>Total For R2032</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>123,02</b> |
| R2035                     | On | 05/08/2021 | Bond Future |            |           | 10.42157  | 92.84874           | 10.38767           | 93.07265          | 16.97      | 10,584,756.36        | 114              | 81,65         |
| R2035                     | On | 04/11/2021 | Bond Future |            |           | 10.61974  | 89.40589           | 10.58444           | 89.63257          | 16.89      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future |            |           | 10.82800  | 90.45172           | 10.79118           | 90.68131          | 15.34      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future |            |           | 11.03551  | 87.05284           | 10.99716           | 87.28528          | 15.15      | 0.00                 | 0                |               |
| <b>Total R2035 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>10,584,756.36</b> | <b>114</b>       | <b>81,65</b>  |
| R2035                     | On | 05/08/2021 | Bond Future | 5.30       | Call      |           | 0.00000            | 0.00000            | 0,000             | 15.55      | 0.00                 | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 5.30       | Put       |           | 45,134.62000       | 45.13462           | 45,358,530        | 15.55      | 0.00                 | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 11.37      | Put       |           | 803.39000          | 0.80339            | 831,590           | 18.35      | 0.00                 | 0                | 1'            |
| R2035                     | On | 05/08/2021 | Bond Future | 10.77      | Call      |           | 4,202.90000        | 4.20290            | 4,039,400         | 17.27      | 0.00                 | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 10.77      | Put       |           | 1,724.01000        | 1.72401            | 1,784,420         | 17.27      | 0.00                 | 0                | 1'            |
| R2035                     | On | 05/08/2021 | Bond Future | 10.02      | Put       |           | 4,136.24000        | 4.13624            | 4,260,690         | 16.38      | 0.00                 | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 5.31       | Call      |           | 0.00000            | 0.00000            | 0,000             | 15.55      | 0.00                 | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 5.31       | Put       |           | 45,018.04000       | 45.01804           | 45,241,950        | 15.55      | 0.00                 | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 5.29       | Call      |           | 0.00000            | 0.00000            | 0,000             | 15.55      | 0.00                 | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 10.02      | Call      |           | 1,654.75000        | 1.65475            | 1,555,290         | 16.38      | 0.00                 | 0                | 1'            |
| R2035                     | On | 05/08/2021 | Bond Future | 5.29       | Put       |           | 45,251.33000       | 45.25133           | 45,475,240        | 15.55      | 0.00                 | 0                |               |

| Contract Details |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035            | On | 05/08/2021 | Bond Future | 11.37      | Call      |           | 6,974.94000        | 6.97494            | 6,779,230         | 18.35      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.12      | Put       |           | 5,720.20000        | 5.72020            | 5,845,210         | 16.54      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.12      | Call      |           | 2,657.64000        | 2.65764            | 2,555,970         | 16.54      | 0.00  | 0                | 40         |
| R2035            | On | 04/11/2021 | Bond Future | 10.62      | Put       |           | 3,929.36000        | 3.92936            | 4,024,090         | 17.00      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.62      | Call      |           | 4,157.71000        | 4.15771            | 4,025,760         | 17.00      | 0.00  | 0                | 40         |
| R2035            | On | 04/11/2021 | Bond Future | 13.82      | Call      |           | 17,823.67000       | 17.82367           | 17,601,710        | 18.23      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 11.75      | Call      |           | 8,613.70000        | 8.61370            | 8,429,700         | 18.23      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 11.75      | Put       |           | 1,554.31000        | 1.55431            | 1,596,990         | 18.23      | 0.00  | 0                | 70         |
| R2035            | On | 04/11/2021 | Bond Future | 11.08      | Call      |           | 5,847.32000        | 5.84732            | 5,690,850         | 17.56      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 11.08      | Put       |           | 2,740.62000        | 2.74062            | 2,810,830         | 17.56      | 0.00  | 0                | 70         |
| R2035            | On | 04/11/2021 | Bond Future | 10.23      | Put       |           | 5,283.63000        | 5.28363            | 5,401,760         | 16.65      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.11      | Call      |           | 2,630.89000        | 2.63089            | 2,529,850         | 16.52      | 0.00  | 0                | 30         |
| R2035            | On | 04/11/2021 | Bond Future | 12.52      | Call      |           | 11,964.50000       | 11.96450           | 11,758,900        | 18.23      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.52      | Put       |           | 687.83000          | 0.68783            | 708,910           | 18.23      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.53      | Call      |           | 12,009.37000       | 12.00937           | 11,803,570        | 18.23      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.53      | Put       |           | 680.09000          | 0.68009            | 700,970           | 18.23      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.51      | Call      |           | 11,919.64000       | 11.91964           | 11,714,260        | 18.23      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 13.82      | Put       |           | 135.57000          | 0.13557            | 140,290           | 18.23      | 0.00  | 0                | 40         |
| R2035            | On | 04/11/2021 | Bond Future | 11.20      | Put       |           | 2,496.00000        | 2.49600            | 2,560,590         | 17.74      | 0.00  | 0                | 30         |
| R2035            | On | 04/11/2021 | Bond Future | 10.60      | Call      |           | 4,091.34000        | 4.09134            | 3,960,540         | 16.98      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.60      | Put       |           | 3,991.32000        | 3.99132            | 4,087,200         | 16.98      | 0.00  | 0                | 30         |
| R2035            | On | 04/11/2021 | Bond Future | 10.11      | Put       |           | 5,761.06000        | 5.76106            | 5,886,700         | 16.52      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 12.51      | Put       |           | 695.64000          | 0.69564            | 716,940           | 18.23      | 0.00  | 0                |            |
| R2035            | On | 04/11/2021 | Bond Future | 10.23      | Call      |           | 2,960.08000        | 2.96008            | 2,851,530         | 16.65      | 0.00  | 0                | 70         |
| R2035            | On | 04/11/2021 | Bond Future | 11.20      | Call      |           | 6,331.05000        | 6.33105            | 6,168,960         | 17.74      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 11.28      | Put       |           | 3,355.09000        | 3.35509            | 3,432,990         | 15.86      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 10.26      | Put       |           | 6,484.43000        | 6.48443            | 6,612,870         | 14.93      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.26      | Call      |           | 3,072.55000        | 3.07255            | 2,971,400         | 14.93      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 11.73      | Call      |           | 8,111.79000        | 8.11179            | 7,942,610         | 16.49      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 11.03      | Put       |           | 3,949.21000        | 3.94921            | 4,038,360         | 15.57      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 10.10      | Put       |           | 7,142.47000        | 7.14247            | 7,279,580         | 14.78      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.10      | Call      |           | 2,665.30000        | 2.66530            | 2,572,820         | 14.78      | 0.00  | 0                | 20         |
| R2035            | On | 03/02/2022 | Bond Future | 11.39      | Call      |           | 6,754.06000        | 6.75406            | 6,597,760         | 16.01      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 11.88      | Put       |           | 2,247.26000        | 2.24726            | 2,302,360         | 16.52      | 0.00  | 0                | 1,80       |
| R2035            | On | 03/02/2022 | Bond Future | 11.28      | Call      |           | 6,333.17000        | 6.33317            | 6,181,480         | 15.86      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 10.65      | Put       |           | 5,073.41000        | 5.07341            | 5,181,260         | 15.26      | 0.00  | 0                | 60         |
| R2035            | On | 03/02/2022 | Bond Future | 9.70       | Put       |           | 9,020.85000        | 9.02085            | 9,179,270         | 14.46      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 9.70       | Call      |           | 1,800.91000        | 1.80091            | 1,729,740         | 14.46      | 0.00  | 0                | 60         |
| R2035            | On | 03/02/2022 | Bond Future | 11.23      | Call      |           | 6,145.83000        | 6.14583            | 5,996,310         | 15.80      | 0.00  | 0                |            |
| R2035            | On | 03/02/2022 | Bond Future | 11.73      | Put       |           | 2,521.37000        | 2.52137            | 2,581,780         | 16.49      | 0.00  | 0                | 20         |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Interr    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2035                     | On | 03/02/2022 | Bond Future | 11.03      | Call      |           | 5,422.97000        | 5.42297            | 5,282,530         | 15.57      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.24      | Call      |           | 6,182.74000        | 6.18274            | 6,032,780         | 15.81      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.24      | Put       |           | 3,442.76000        | 3.44276            | 3,522,390         | 15.81      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.22      | Call      |           | 6,108.70000        | 6.10870            | 5,959,620         | 15.79      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.22      | Put       |           | 3,488.13000        | 3.48813            | 3,568,640         | 15.79      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.39      | Put       |           | 3,126.24000        | 3.12624            | 3,199,530         | 16.01      | 0.00                 | 0                | 64            |
| R2035                     | On | 03/02/2022 | Bond Future | 10.65      | Call      |           | 4,184.89000        | 4.18489            | 4,063,150         | 15.26      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.05      | Call      |           | 5,493.89000        | 5.49389            | 5,352,510         | 15.60      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.05      | Put       |           | 3,898.35000        | 3.89835            | 3,986,560         | 15.60      | 0.00                 | 0                | 1,60          |
| R2035                     | On | 03/02/2022 | Bond Future | 10.35      | Put       |           | 6,134.74000        | 6.13474            | 6,258,350         | 15.01      | 0.00                 | 0                | 1,60          |
| R2035                     | On | 03/02/2022 | Bond Future | 10.35      | Call      |           | 3,314.31000        | 3.31431            | 3,208,330         | 15.01      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.88      | Call      |           | 8,682.08000        | 8.68208            | 8,507,590         | 16.52      | 0.00                 | 0                |               |
| R2035                     | On | 03/02/2022 | Bond Future | 11.23      | Put       |           | 3,465.52000        | 3.46552            | 3,545,590         | 15.80      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.64      | Put       |           | 3,532.99000        | 3.53299            | 3,609,510         | 15.76      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.65      | Call      |           | 7,349.25000        | 7.34925            | 7,192,960         | 15.77      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.65      | Put       |           | 3,513.19000        | 3.51319            | 3,589,340         | 15.77      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.63      | Call      |           | 7,275.17000        | 7.27517            | 7,119,620         | 15.75      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.63      | Put       |           | 3,552.91000        | 3.55291            | 3,629,800         | 15.75      | 0.00                 | 0                |               |
| R2035                     | On | 05/05/2022 | Bond Future | 11.64      | Call      |           | 7,312.18000        | 7.31218            | 7,156,260         | 15.76      | 0.00                 | 0                |               |
| <b>Total R2035 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>13,18</b>  |
| <b>Total For R2035</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>10,584,756.36</b> | <b>114</b>       | <b>94,84</b>  |
| R2037                     | On | 05/08/2021 | Bond Future |            |           | 10.62655  | 84.26948           | 10.57205           | 84.63050          | 19.05      | 5,393,246.72         | 64               | 131,07        |
| R2037                     | On | 04/11/2021 | Bond Future |            |           | 10.81475  | 85.20718           | 10.75811           | 85.57257          | 18.06      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future |            |           | 11.01236  | 81.94936           | 10.95340           | 82.31925          | 17.24      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future |            |           | 11.21716  | 82.92792           | 11.15580           | 83.30233          | 16.21      | 0.00                 | 0                |               |
| <b>Total R2037 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>5,393,246.72</b>  | <b>64</b>        | <b>131,07</b> |
| R2037                     | On | 05/08/2021 | Bond Future | 12.27      | Call      |           | 10,508.51000       | 10.50851           | 10,167,300        | 20.90      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.27      | Put       |           | 268.52000          | 0.26852            | 288,330           | 20.90      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.28      | Call      |           | 10,558.32000       | 10.55832           | 10,216,790        | 20.90      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.28      | Put       |           | 263.75000          | 0.26375            | 283,240           | 20.90      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.26      | Call      |           | 10,458.71000       | 10.45871           | 10,117,820        | 20.90      | 0.00                 | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.26      | Put       |           | 273.37000          | 0.27337            | 293,500           | 20.90      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.81      | Put       |           | 645.05000          | 0.64505            | 680,680           | 19.50      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 11.49      | Call      |           | 6,865.45000        | 6.86545            | 6,603,830         | 19.03      | 0.00                 | 0                | 60            |
| R2037                     | On | 04/11/2021 | Bond Future | 12.82      | Call      |           | 12,526.66000       | 12.52666           | 12,196,560        | 19.50      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.82      | Put       |           | 637.92000          | 0.63792            | 673,210           | 19.50      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.83      | Call      |           | 12,570.78000       | 12.57078           | 12,240,350        | 19.50      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.83      | Put       |           | 630.85000          | 0.63085            | 665,810           | 19.50      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.81      | Call      |           | 12,482.55000       | 12.48255           | 12,152,790        | 19.50      | 0.00                 | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2037                     | On | 04/11/2021 | Bond Future | 12.30      | Call      |           | 10.259.42000       | 10.25942           | 9,950,410         | 19.50      | 0.00                 | 0                |               |
| R2037                     | On | 04/11/2021 | Bond Future | 12.30      | Put       |           | 1,112.63000        | 1.11263            | 1,169,010         | 19.50      | 0.00                 | 0                | 60            |
| R2037                     | On | 04/11/2021 | Bond Future | 11.49      | Put       |           | 2,322.82000        | 2.32282            | 2,426,590         | 19.03      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.45      | Call      |           | 6,423.62000        | 6.42362            | 6,184,040         | 17.72      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.45      | Put       |           | 3,384.39000        | 3.38439            | 3,514,700         | 17.72      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.46      | Call      |           | 6,460.79000        | 6.46079            | 6,220,510         | 17.73      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.46      | Put       |           | 3,362.10000        | 3.36210            | 3,491,710         | 17.73      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.47      | Call      |           | 6,498.03000        | 6.49803            | 6,257,060         | 17.74      | 0.00                 | 0                |               |
| R2037                     | On | 03/02/2022 | Bond Future | 11.47      | Put       |           | 3,339.95000        | 3.33995            | 3,468,870         | 17.74      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.82      | Put       |           | 3,544.55000        | 3.54455            | 3,671,240         | 16.76      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.83      | Call      |           | 7,501.05000        | 7.50105            | 7,252,750         | 16.78      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.83      | Put       |           | 3,524.92000        | 3.52492            | 3,651,030         | 16.78      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.84      | Call      |           | 7,538.29000        | 7.53829            | 7,289,400         | 16.79      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.84      | Put       |           | 3,505.40000        | 3.50540            | 3,630,920         | 16.79      | 0.00                 | 0                |               |
| R2037                     | On | 05/05/2022 | Bond Future | 11.82      | Call      |           | 7,463.86000        | 7.46386            | 7,216,140         | 16.76      | 0.00                 | 0                |               |
| <b>Total R2037 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>1,20</b>   |
| <b>Total For R2037</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>5,393,246.72</b>  | <b>64</b>        | <b>132,27</b> |
| R2040                     | On | 05/08/2021 | Bond Future |            |           | 10.81479  | 85.88031           | 10.74477           | 86.37381          | 19.61      | 21,985,359.36        | 256              | 85,0          |
| R2040                     | On | 04/11/2021 | Bond Future |            |           | 11.00075  | 86.83593           | 10.92797           | 87.33532          | 18.70      | 0.00                 | 0                |               |
| R2040                     | On | 03/02/2022 | Bond Future |            |           | 11.19595  | 83.34695           | 11.12018           | 83.85237          | 17.84      | 0.00                 | 0                |               |
| R2040                     | On | 05/05/2022 | Bond Future |            |           | 11.39770  | 84.34229           | 11.31882           | 84.85390          | 16.88      | 0.00                 | 0                |               |
| <b>Total R2040 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>21,985,359.36</b> | <b>256</b>       | <b>85,0</b>   |
| R2040                     | On | 05/08/2021 | Bond Future | 12.48      | Call      |           | 11,281.81000       | 11.28181           | 10,816,450        | 21.66      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 12.48      | Put       |           | 265.24000          | 0.26524            | 293,380           | 21.66      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 12.49      | Call      |           | 11,333.86000       | 11.33386           | 10,868,050        | 21.66      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 11.55      | Put       |           | 1,127.51000        | 1.12751            | 1,227,560         | 21.17      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 11.55      | Call      |           | 6,542.39000        | 6.54239            | 6,148,940         | 21.17      | 0.00                 | 0                | 90            |
| R2040                     | On | 05/08/2021 | Bond Future | 14.80      | Call      |           | 22,499.91000       | 22.49991           | 22,006,620        | 21.66      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 12.49      | Put       |           | 260.53000          | 0.26053            | 288,220           | 21.66      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 12.47      | Call      |           | 11,229.78000       | 11.22978           | 10,764,870        | 21.66      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 14.80      | Put       |           | 1.53000            | 0.00153            | 1,740             | 21.66      | 0.00                 | 0                | 90            |
| R2040                     | On | 05/08/2021 | Bond Future | 12.47      | Put       |           | 270.04000          | 0.27004            | 298,630           | 21.66      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 11.05      | Put       |           | 2,069.89000        | 2.06989            | 2,239,150         | 20.07      | 0.00                 | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future | 11.05      | Call      |           | 4,188.75000        | 4.18875            | 3,864,510         | 20.07      | 0.00                 | 0                | 90            |
| R2040                     | On | 04/11/2021 | Bond Future | 12.91      | Call      |           | 12,830.83000       | 12.83083           | 12,386,180        | 20.24      | 0.00                 | 0                |               |
| R2040                     | On | 04/11/2021 | Bond Future | 12.91      | Put       |           | 741.68000          | 0.74168            | 796,420           | 20.24      | 0.00                 | 0                |               |
| R2040                     | On | 04/11/2021 | Bond Future | 12.89      | Call      |           | 12,739.35000       | 12.73935           | 12,295,710        | 20.24      | 0.00                 | 0                |               |
| R2040                     | On | 04/11/2021 | Bond Future | 12.89      | Put       |           | 757.95000          | 0.75795            | 813,700           | 20.24      | 0.00                 | 0                |               |
| R2040                     | On | 04/11/2021 | Bond Future | 12.90      | Call      |           | 12,785.09000       | 12.78509           | 12,340,940        | 20.24      | 0.00                 | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Interr   |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R2040                     | On | 04/11/2021 | Bond Future | 12.90      | Put       |           | 749.78000          | 0.74978            | 805,020           | 20.24      | 0.00                 | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.58      | Put       |           | 3,616.85000        | 3.61685            | 3,801,170         | 18.19      | 0.00                 | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.59      | Call      |           | 6,650.33000        | 6.65033            | 6,328,270         | 18.21      | 0.00                 | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.59      | Put       |           | 3,592.87000        | 3.59287            | 3,776,230         | 18.21      | 0.00                 | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.57      | Call      |           | 6,571.94000        | 6.57194            | 6,251,810         | 18.18      | 0.00                 | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.57      | Put       |           | 3,640.98000        | 3.64098            | 3,826,270         | 18.18      | 0.00                 | 0                |              |
| R2040                     | On | 03/02/2022 | Bond Future | 11.58      | Call      |           | 6,611.10000        | 6.61110            | 6,290,000         | 18.19      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.91      | Call      |           | 7,688.31000        | 7.68831            | 7,358,380         | 17.56      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.91      | Put       |           | 3,973.25000        | 3.97325            | 4,154,930         | 17.56      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.92      | Call      |           | 7,726.90000        | 7.72690            | 7,396,160         | 17.57      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.92      | Put       |           | 3,951.31000        | 3.95131            | 4,132,180         | 17.57      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.90      | Call      |           | 7,649.76000        | 7.64976            | 7,320,660         | 17.55      | 0.00                 | 0                |              |
| R2040                     | On | 05/05/2022 | Bond Future | 11.90      | Put       |           | 3,995.31000        | 3.99531            | 4,177,820         | 17.55      | 0.00                 | 0                |              |
| <b>Total R2040 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,70</b>  |
| <b>Total For R2040</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>21,985,359.36</b> | <b>256</b>       | <b>87,75</b> |
| R2044                     | On | 05/08/2021 | Bond Future |            |           | 10.84762  | 82.71900           | 10.79297           | 83.11008          | 20.62      | 0.00                 | 0                | 60,66        |
| R2044                     | On | 04/11/2021 | Bond Future |            |           | 11.02469  | 83.63948           | 10.96789           | 84.03522          | 19.66      | 0.00                 | 0                |              |
| R2044                     | On | 03/02/2022 | Bond Future |            |           | 11.21028  | 80.23824           | 11.15114           | 80.63883          | 18.76      | 0.00                 | 0                |              |
| R2044                     | On | 05/05/2022 | Bond Future |            |           | 11.40169  | 81.19649           | 11.34013           | 81.60195          | 17.76      | 0.00                 | 0                |              |
| <b>Total R2044 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>60,66</b> |
| R2044                     | On | 05/08/2021 | Bond Future | 12.60      | Call      |           | 11,690.18000       | 11.69018           | 11,317,350        | 22.79      | 0.00                 | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.60      | Put       |           | 240.56000          | 0.24056            | 258,810           | 22.79      | 0.00                 | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.61      | Call      |           | 11,741.60000       | 11.74160           | 11,368,480        | 22.79      | 0.00                 | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.61      | Put       |           | 236.29000          | 0.23629            | 254,250           | 22.79      | 0.00                 | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.59      | Call      |           | 11,638.74000       | 11.63874           | 11,266,220        | 22.79      | 0.00                 | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.59      | Put       |           | 244.89000          | 0.24489            | 263,450           | 22.79      | 0.00                 | 0                |              |
| R2044                     | On | 04/11/2021 | Bond Future | 12.91      | Call      |           | 12,686.10000       | 12.68610           | 12,333,640        | 21.29      | 0.00                 | 0                |              |
| R2044                     | On | 04/11/2021 | Bond Future | 12.91      | Put       |           | 793.42000          | 0.79342            | 836,700           | 21.29      | 0.00                 | 0                |              |
| R2044                     | On | 04/11/2021 | Bond Future | 12.89      | Call      |           | 12,596.06000       | 12.59606           | 12,244,390        | 21.29      | 0.00                 | 0                |              |
| R2044                     | On | 04/11/2021 | Bond Future | 12.89      | Put       |           | 810.41000          | 0.81041            | 854,480           | 21.29      | 0.00                 | 0                |              |
| R2044                     | On | 04/11/2021 | Bond Future | 12.90      | Call      |           | 12,641.08000       | 12.64108           | 12,289,010        | 21.29      | 0.00                 | 0                |              |
| R2044                     | On | 04/11/2021 | Bond Future | 12.90      | Put       |           | 801.88000          | 0.80188            | 845,550           | 21.29      | 0.00                 | 0                |              |
| R2044                     | On | 03/02/2022 | Bond Future | 11.60      | Put       |           | 3,689.19000        | 3.68919            | 3,832,780         | 19.16      | 0.00                 | 0                |              |
| R2044                     | On | 03/02/2022 | Bond Future | 11.61      | Call      |           | 6,687.14000        | 6.68714            | 6,429,370         | 19.17      | 0.00                 | 0                |              |
| R2044                     | On | 03/02/2022 | Bond Future | 11.61      | Put       |           | 3,664.84000        | 3.66484            | 3,807,660         | 19.17      | 0.00                 | 0                |              |
| R2044                     | On | 03/02/2022 | Bond Future | 11.59      | Call      |           | 6,608.55000        | 6.60855            | 6,352,320         | 19.14      | 0.00                 | 0                |              |
| R2044                     | On | 03/02/2022 | Bond Future | 11.59      | Put       |           | 3,713.96000        | 3.71396            | 3,858,320         | 19.14      | 0.00                 | 0                |              |
| R2044                     | On | 03/02/2022 | Bond Future | 11.60      | Call      |           | 6,647.68000        | 6.64768            | 6,390,680         | 19.16      | 0.00                 | 0                |              |
| R2044                     | On | 05/05/2022 | Bond Future | 11.92      | Call      |           | 7,731.29000        | 7.73129            | 7,467,580         | 18.48      | 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 | Opt Interr    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2044                     | On | 05/05/2022 | Bond Future | 11.92  | Put        |           |           | 4,046.19000        | 4.04619            | 4,187,940         | 18.48      | 0.00        | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.93  | Call       |           |           | 7,770.06000        | 7.77006            | 7,505,710         | 18.50      | 0.00        | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.93  | Put        |           |           | 4,023.97000        | 4.02397            | 4,165,080         | 18.50      | 0.00        | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.91  | Call       |           |           | 7,692.86000        | 7.69286            | 7,429,800         | 18.47      | 0.00        | 0                |               |
| R2044                     | On | 05/05/2022 | Bond Future | 11.91  | Put        |           |           | 4,068.84000        | 4.06884            | 4,211,240         | 18.47      | 0.00        | 0                |               |
| <b>Total R2044 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For R2044</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>60,66</b>  |
| R2048                     | On | 05/08/2021 | Bond Future |        |            | 10.74703  | 86.45921  | 10.69740           | 86.82777           |                   | 19.92      | 0.00        | 0                | 171,97        |
| R2048                     | On | 04/11/2021 | Bond Future |        |            | 10.91950  | 83.00830  | 10.86786           | 83.38137           |                   | 20.03      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future |        |            | 11.09970  | 83.97941  | 11.04591           | 84.35699           |                   | 18.14      | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future |        |            | 11.27785  | 80.56641  | 11.22188           | 80.94858           |                   | 18.13      | 0.00        | 0                |               |
| <b>Total R2048 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>171,91</b> |
| R2048                     | On | 05/08/2021 | Bond Future | 12.51  | Call       |           |           | 12,028.31000       | 12.02831           | 11,675,500        | 22.06      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.51  | Put        |           |           | 229.34000          | 0.22934            | 245,090           | 22.06      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.52  | Call       |           |           | 12,080.84000       | 12.08084           | 11,727,760        | 22.06      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 11.20  | Put        |           |           | 1,622.19000        | 1.62219            | 1,717,680         | 20.71      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 11.20  | Call       |           |           | 5,226.01000        | 5.22601            | 4,952,940         | 20.71      | 0.00        | 0                | 1,00          |
| R2048                     | On | 05/08/2021 | Bond Future | 10.50  | Put        |           |           | 3,819.35000        | 3.81935            | 4,009,270         | 19.56      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.90  | Put        |           |           | 2,363.90000        | 2.36390            | 2,495,560         | 20.14      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.90  | Call       |           |           | 3,850.60000        | 3.85060            | 3,613,700         | 20.14      | 0.00        | 0                | 1,30          |
| R2048                     | On | 05/08/2021 | Bond Future | 10.60  | Put        |           |           | 3,401.94000        | 3.40194            | 3,576,540         | 19.70      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.50  | Put        |           |           | 233.52000          | 0.23352            | 249,540           | 22.06      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.00  | Put        |           |           | 6,452.93000        | 6.45293            | 6,721,690         | 18.51      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.00  | Call       |           |           | 955.00000          | 0.95500            | 855,200           | 18.51      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.52  | Put        |           |           | 225.23000          | 0.22523            | 240,710           | 22.06      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.50  | Call       |           |           | 11,975.76000       | 11.97576           | 11,623,220        | 22.06      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.60  | Call       |           |           | 2,670.21000        | 2.67021            | 2,476,250         | 19.70      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.50  | Call       |           |           | 2,324.56000        | 2.32456            | 2,145,920         | 19.56      | 0.00        | 0                | 1,00          |
| R2048                     | On | 05/08/2021 | Bond Future | 10.30  | Put        |           |           | 4,755.11000        | 4.75511            | 4,976,700         | 19.18      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 10.30  | Call       |           |           | 1,697.40000        | 1.69740            | 1,550,430         | 19.18      | 0.00        | 0                | 1,30          |
| R2048                     | On | 04/11/2021 | Bond Future | 12.85  | Call       |           |           | 13,164.40000       | 13.16440           | 12,828,790        | 21.73      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.85  | Put        |           |           | 741.28000          | 0.74128            | 778,740           | 21.73      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.83  | Call       |           |           | 13,072.47000       | 13.07247           | 12,737,560        | 21.73      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.83  | Put        |           |           | 757.49000          | 0.75749            | 795,650           | 21.73      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.84  | Call       |           |           | 13,118.43000       | 13.11843           | 12,783,170        | 21.73      | 0.00        | 0                |               |
| R2048                     | On | 04/11/2021 | Bond Future | 12.84  | Put        |           |           | 749.34000          | 0.74934            | 787,150           | 21.73      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.48  | Put        |           |           | 3,799.77000        | 3.79977            | 3,935,140         | 18.71      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.49  | Call       |           |           | 6,801.03000        | 6.80103            | 6,558,090         | 18.73      | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.49  | Put        |           |           | 3,774.59000        | 3.77459            | 3,909,230         | 18.73      | 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 Interr    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2048                     | On | 03/02/2022 | Bond Future | 11.47      | Call      |           | 6,719.89000        | 6.71989            | 6,478,410         | 18.70      |  | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.47      | Put       |           | 3,825.40000        | 3.82540            | 3,961,500         | 18.70      |  | 0.00        | 0                |               |
| R2048                     | On | 03/02/2022 | Bond Future | 11.48      | Call      |           | 6,760.29000        | 6.76029            | 6,518,080         | 18.71      |  | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.80      | Call      |           | 7,814.53000        | 7.81453            | 7,564,220         | 18.70      |  | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.80      | Put       |           | 4,018.04000        | 4.01804            | 4,149,900         | 18.70      |  | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.81      | Call      |           | 7,854.75000        | 7.85475            | 7,603,810         | 18.72      |  | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.81      | Put       |           | 3,995.43000        | 3.99543            | 4,126,660         | 18.72      |  | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.79      | Call      |           | 7,774.67000        | 7.77467            | 7,524,970         | 18.69      |  | 0.00        | 0                |               |
| R2048                     | On | 05/05/2022 | Bond Future | 11.79      | Put       |           | 4,041.09000        | 4.04109            | 4,173,560         | 18.69      |  | 0.00        | 0                |               |
| <b>Total R2048 Option</b> |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,60</b>   |
| <b>Total For R2048</b>    |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>176,51</b> |
| R209                      | On | 05/08/2021 | Bond Future |            |           | 10.31240  | 71.90377           | 10.26292           | 72.19101          | 20.04      |  | 0.00        | 0                | 28,54         |
| R209                      | On | 04/11/2021 | Bond Future |            |           | 10.48512  | 69.56298           | 10.43382           | 69.85365          | 19.65      |  | 0.00        | 0                | 4,37          |
| R209                      | On | 03/02/2022 | Bond Future |            |           | 10.66222  | 70.37688           | 10.60901           | 70.67110          | 17.90      |  | 0.00        | 0                |               |
| R209                      | On | 05/05/2022 | Bond Future |            |           | 10.84405  | 68.07532           | 10.78883           | 68.37321          | 17.41      |  | 0.00        | 0                |               |
| <b>Total R209 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>32,92</b>  |
| R209                      | On | 05/08/2021 | Bond Future | 11.80      | Call      |           | 8,511.77000        | 8.51177            | 8,244,380         | 21.69      |  | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.80      | Put       |           | 322.83000          | 0.32283            | 342,680           | 21.69      |  | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.81      | Call      |           | 8,554.94000        | 8.55494            | 8,287,250         | 21.69      |  | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.81      | Put       |           | 317.37000          | 0.31737            | 336,920           | 21.69      |  | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.79      | Call      |           | 8,468.62000        | 8.46862            | 8,201,550         | 21.69      |  | 0.00        | 0                |               |
| R209                      | On | 05/08/2021 | Bond Future | 11.79      | Put       |           | 328.37000          | 0.32837            | 348,540           | 21.69      |  | 0.00        | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 12.18      | Put       |           | 793.41000          | 0.79341            | 829,960           | 21.11      |  | 0.00        | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 12.19      | Call      |           | 9,818.84000        | 9.81884            | 9,564,390         | 21.11      |  | 0.00        | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 12.19      | Put       |           | 785.00000          | 0.78500            | 821,220           | 21.11      |  | 0.00        | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 12.17      | Call      |           | 9,742.73000        | 9.74273            | 9,488,940         | 21.11      |  | 0.00        | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 10.50      | Call      |           | 3,826.17000        | 3.82617            | 3,659,140         | 19.65      |  | 0.00        | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 10.50      | Put       |           | 3,451.52000        | 3.45152            | 3,575,160         | 19.65      |  | 0.00        | 0                | 12,50         |
| R209                      | On | 04/11/2021 | Bond Future | 9.50       | Put       |           | 7,092.80000        | 7.09280            | 7,292,010         | 18.76      |  | 0.00        | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 12.17      | Put       |           | 801.90000          | 0.80190            | 838,780           | 21.11      |  | 0.00        | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 9.50       | Call      |           | 1,485.04000        | 1.48504            | 1,393,580         | 18.76      |  | 0.00        | 0                | 6,00          |
| R209                      | On | 04/11/2021 | Bond Future | 12.18      | Call      |           | 9,780.77000        | 9.78077            | 9,526,650         | 21.11      |  | 0.00        | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 12.00      | Call      |           | 9,100.06000        | 9.10006            | 8,852,230         | 21.11      |  | 0.00        | 0                |               |
| R209                      | On | 04/11/2021 | Bond Future | 12.00      | Put       |           | 958.35000          | 0.95835            | 1,001,190         | 21.11      |  | 0.00        | 0                | 9,00          |
| R209                      | On | 03/02/2022 | Bond Future | 11.03      | Put       |           | 3,149.67000        | 3.14967            | 3,256,380         | 18.17      |  | 0.00        | 0                |               |
| R209                      | On | 03/02/2022 | Bond Future | 11.04      | Call      |           | 5,461.34000        | 5.46134            | 5,273,270         | 18.18      |  | 0.00        | 0                |               |
| R209                      | On | 03/02/2022 | Bond Future | 11.04      | Put       |           | 3,128.97000        | 3.12897            | 3,235,120         | 18.18      |  | 0.00        | 0                |               |
| R209                      | On | 03/02/2022 | Bond Future | 11.02      | Call      |           | 5,396.92000        | 5.39692            | 5,209,980         | 18.15      |  | 0.00        | 0                |               |
| R209                      | On | 03/02/2022 | Bond Future | 11.02      | Put       |           | 3,170.26000        | 3.17026            | 3,277,540         | 18.15      |  | 0.00        | 0                |               |

| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere   |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R209                     | On | 03/02/2022 | Bond Future | 11.03      | Call      |           | 5,429.21000        | 5.42921            | 5,241,700         | 18.17      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.44      | Call      |           | 6,588.60000        | 6.58860            | 6,390,730         | 18.21      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.44      | Put       |           | 3,190.89000        | 3.19089            | 3,290,910         | 18.21      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.45      | Call      |           | 6,621.45000        | 6.62145            | 6,423,120         | 18.23      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.45      | Put       |           | 3,173.47000        | 3.17347            | 3,273,030         | 18.23      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.43      | Call      |           | 6,555.79000        | 6.55579            | 6,358,380         | 18.20      | 0.00        | 0                |              |
| R209                     | On | 05/05/2022 | Bond Future | 11.43      | Put       |           | 3,208.40000        | 3.20840            | 3,308,880         | 18.20      | 0.00        | 0                |              |
| <b>Total R209 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>27,50</b> |
| <b>Total For R209</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>60,42</b> |
| R210                     | On | 05/08/2021 | Bond Future |            |           | 210.57016 | 210.57016          | 210.27289          | 210.27289         |            | 0.00        | 0                | 1,48         |
| R210                     | On | 04/11/2021 | Bond Future |            |           | 210.22081 | 210.22081          | 209.92092          | 209.92092         |            | 0.00        | 0                |              |
| R210                     | On | 03/02/2022 | Bond Future |            |           | 212.72878 | 212.72878          | 212.42574          | 212.42574         |            | 0.00        | 0                |              |
| R210                     | On | 05/05/2022 | Bond Future |            |           | 212.51509 | 212.51509          | 212.20870          | 212.20870         |            | 0.00        | 0                |              |
| <b>Total R210 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,48</b>  |
| <b>Total For R210</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,48</b>  |
| R212                     | On | 05/08/2021 | Bond Future |            |           | 172.33086 | 172.33086          | 172.31652          | 172.31652         |            | 0.00        | 0                | 1,80         |
| R212                     | On | 04/11/2021 | Bond Future |            |           | 174.28873 | 174.28873          | 174.27488          | 174.27488         |            | 0.00        | 0                |              |
| <b>Total R212 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,80</b>  |
| <b>Total For R212</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,80</b>  |
| R213                     | On | 05/08/2021 | Bond Future |            |           | 9.42696   | 88.04428           | 9.37741            | 88.32160          | 14.56      | 0.00        | 0                | 9,04         |
| R213                     | On | 04/11/2021 | Bond Future |            |           | 9.61363   | 85.49339           | 9.56196            | 85.77418          | 14.17      | 0.00        | 0                |              |
| R213                     | On | 03/02/2022 | Bond Future |            |           | 9.81026   | 86.49331           | 9.75631            | 86.77757          | 12.89      | 0.00        | 0                |              |
| R213                     | On | 05/05/2022 | Bond Future |            |           | 10.00779  | 83.99313           | 9.95150            | 84.28087          | 12.50      | 0.00        | 0                |              |
| <b>Total R213 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,04</b>  |
| R213                     | On | 05/08/2021 | Bond Future | 10.85      | Call      |           | 8,015.72000        | 8.01572            | 7,756,240         | 15.72      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.85      | Put       |           | 251.10000          | 0.25110            | 268,940           | 15.72      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.86      | Call      |           | 8,060.40000        | 8.06040            | 7,800,610         | 15.72      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.86      | Put       |           | 246.28000          | 0.24628            | 263,810           | 15.72      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.14      | Put       |           | 803.55000          | 0.80355            | 855,420           | 15.21      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 9.34       | Put       |           | 2,356.69000        | 2.35669            | 2,482,850         | 14.46      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.84      | Call      |           | 7,971.08000        | 7.97108            | 7,711,920         | 15.72      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 9.34       | Call      |           | 2,146.53000        | 2.14653            | 1,995,370         | 14.46      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.84      | Put       |           | 256.00000          | 0.25600            | 274,160           | 15.72      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.78      | Call      |           | 7,704.08000        | 7.70408            | 7,446,920         | 15.72      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.78      | Put       |           | 287.12000          | 0.28712            | 307,280           | 15.72      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.14      | Call      |           | 4,945.07000        | 4.94507            | 4,719,620         | 15.21      | 0.00        | 0                |              |
| R213                     | On | 04/11/2021 | Bond Future | 11.11      | Put       |           | 748.94000          | 0.74894            | 787,530           | 15.20      | 0.00        | 0                |              |
| R213                     | On | 04/11/2021 | Bond Future | 11.09      | Call      |           | 8,583.21000        | 8.58321            | 8,341,760         | 15.20      | 0.00        | 0                |              |



| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R213             | On | 04/11/2021 | Bond Future | 11.09  | Put        |           |           | 766.63000          | 0.76663            | 805,970           | 15.20      | 0.00  | 0                |            |
| R213             | On | 04/11/2021 | Bond Future | 11.10  | Call       |           |           | 8,622.30000        | 8.62230            | 8,380,480         | 15.20      | 0.00  | 0                |            |
| R213             | On | 04/11/2021 | Bond Future | 11.10  | Put        |           |           | 757.74000          | 0.75774            | 796,710           | 15.20      | 0.00  | 0                |            |
| R213             | On | 04/11/2021 | Bond Future | 11.11  | Call       |           |           | 8,661.45000        | 8.66145            | 8,419,250         | 15.20      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.60  | Put        |           |           | 2,065.35000        | 2.06535            | 2,147,160         | 13.67      | 0.00  | 0                | 4:         |
| R213             | On | 03/02/2022 | Bond Future | 10.00  | Call       |           |           | 4,403.46000        | 4.40346            | 4,234,220         | 13.05      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.00  | Put        |           |           | 3,129.30000        | 3.12930            | 3,244,320         | 13.05      | 0.00  | 0                | 4:         |
| R213             | On | 03/02/2022 | Bond Future | 9.22   | Put        |           |           | 5,305.90000        | 5.30590            | 5,472,230         | 12.56      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.25  | Put        |           |           | 2,628.40000        | 2.62840            | 2,728,620         | 13.28      | 0.00  | 0                | 10         |
| R213             | On | 03/02/2022 | Bond Future | 9.76   | Call       |           |           | 3,724.51000        | 3.72451            | 3,570,460         | 12.90      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.76   | Put        |           |           | 3,705.03000        | 3.70503            | 3,835,240         | 12.90      | 0.00  | 0                | 10         |
| R213             | On | 03/02/2022 | Bond Future | 8.80   | Put        |           |           | 6,863.08000        | 6.86308            | 7,057,420         | 12.31      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.15   | Call       |           |           | 2,263.47000        | 2.26347            | 2,150,290         | 12.52      | 0.00  | 0                | 2:         |
| R213             | On | 03/02/2022 | Bond Future | 10.60  | Call       |           |           | 6,371.56000        | 6.37156            | 6,169,110         | 13.67      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.15  | Put        |           |           | 2,819.60000        | 2.81960            | 2,925,600         | 13.19      | 0.00  | 0                | 20         |
| R213             | On | 03/02/2022 | Bond Future | 9.58   | Call       |           |           | 3,253.96000        | 3.25396            | 3,111,740         | 12.79      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.58   | Put        |           |           | 4,191.67000        | 4.19167            | 4,333,710         | 12.79      | 0.00  | 0                | 20         |
| R213             | On | 03/02/2022 | Bond Future | 8.63   | Put        |           |           | 7,589.93000        | 7.58993            | 7,794,630         | 12.28      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.22   | Call       |           |           | 2,411.20000        | 2.41120            | 2,293,270         | 12.56      | 0.00  | 0                | 4:         |
| R213             | On | 03/02/2022 | Bond Future | 10.25  | Call       |           |           | 5,183.81000        | 5.18381            | 4,999,770         | 13.28      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.97   | Put        |           |           | 3,197.10000        | 3.19710            | 3,313,980         | 13.03      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.98   | Call       |           |           | 4,344.80000        | 4.34480            | 4,176,800         | 13.04      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.98   | Put        |           |           | 3,174.27000        | 3.17427            | 3,290,530         | 13.04      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.96   | Call       |           |           | 4,286.80000        | 4.28680            | 4,120,040         | 13.03      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 8.80   | Call       |           |           | 1,611.29000        | 1.61129            | 1,521,370         | 12.31      | 0.00  | 0                | 10         |
| R213             | On | 03/02/2022 | Bond Future | 10.15  | Call       |           |           | 4,865.62000        | 4.86562            | 4,687,360         | 13.19      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.17  | Call       |           |           | 4,928.53000        | 4.92853            | 4,749,090         | 13.21      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.17  | Put        |           |           | 2,780.30000        | 2.78030            | 2,885,120         | 13.21      | 0.00  | 0                | 2:         |
| R213             | On | 03/02/2022 | Bond Future | 9.15   | Put        |           |           | 5,545.42000        | 5.54542            | 5,716,500         | 12.52      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 9.96   | Put        |           |           | 3,220.06000        | 3.22006            | 3,337,560         | 13.03      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 8.63   | Call       |           |           | 1,360.79000        | 1.36079            | 1,281,230         | 12.28      | 0.00  | 0                | 20         |
| R213             | On | 03/02/2022 | Bond Future | 9.97   | Call       |           |           | 4,315.76000        | 4.31576            | 4,148,380         | 13.03      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.67  | Call       |           |           | 6,619.95000        | 6.61995            | 6,414,160         | 13.76      | 0.00  | 0                |            |
| R213             | On | 03/02/2022 | Bond Future | 10.67  | Put        |           |           | 1,969.48000        | 1.96948            | 2,047,950         | 13.76      | 0.00  | 0                | 2:         |
| R213             | On | 05/05/2022 | Bond Future | 10.64  | Put        |           |           | 2,668.78000        | 2.66878            | 2,764,450         | 13.03      | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.65  | Call       |           |           | 6,134.11000        | 6.13411            | 5,941,550         | 13.04      | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.65  | Put        |           |           | 2,652.68000        | 2.65268            | 2,747,860         | 13.04      | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.63  | Call       |           |           | 6,069.08000        | 6.06908            | 5,877,490         | 13.02      | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.63  | Put        |           |           | 2,684.68000        | 2.68468            | 2,780,830         | 13.02      | 0.00  | 0                |            |
| R213             | On | 05/05/2022 | Bond Future | 10.64  | Call       |           |           | 6,101.72000        | 6.10172            | 5,909,650         | 13.03      | 0.00  | 0                |            |

| Contract Details         |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                      | Value      | Contracts Traded | Opt Intere |
|--------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------|------------------|------------|
| <b>Total R213 Option</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>   | <b>2,85</b>      |            |
| <b>Total For R213</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>   | <b>11,85</b>     |            |
| R214                     | On | 05/08/2021 | Bond Future        |        |            | 10.74227  | 68.50081  | 10.67730           | 68.88280           |                   | 22.03      |                      | 0.00       | 0                | 17,85      |
| R214                     | On | 04/11/2021 | Bond Future        |        |            | 10.91507  | 65.98484  | 10.84769           | 66.37126           |                   | 21.69      |                      | 0.00       | 0                |            |
| R214                     | On | 03/02/2022 | Bond Future        |        |            | 11.09528  | 66.75668  | 11.02529           | 67.14780           |                   | 19.73      |                      | 0.00       | 0                |            |
| R214                     | On | 05/05/2022 | Bond Future        |        |            | 11.27342  | 64.27343  | 11.20079           | 64.66935           |                   | 19.27      |                      | 0.00       | 0                |            |
| <b>Total R214 Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>   | <b>17,85</b>     |            |
| R214                     | On | 05/08/2021 | Bond Future        | 12.02  | Call       |           |           | 7,748.89000        | 7.74889            | 7,408,800         | 23.88      |                      | 0.00       | 0                |            |
| R214                     | On | 05/08/2021 | Bond Future        | 12.02  | Put        |           |           | 515.58000          | 0.51558            | 557,480           | 23.88      |                      | 0.00       | 0                |            |
| R214                     | On | 05/08/2021 | Bond Future        | 12.03  | Call       |           |           | 7,790.18000        | 7.79018            | 7,449,550         | 23.88      |                      | 0.00       | 0                |            |
| R214                     | On | 05/08/2021 | Bond Future        | 12.03  | Put        |           |           | 507.85000          | 0.50785            | 549,210           | 23.88      |                      | 0.00       | 0                |            |
| R214                     | On | 05/08/2021 | Bond Future        | 12.01  | Call       |           |           | 7,707.63000        | 7.70763            | 7,368,100         | 23.88      |                      | 0.00       | 0                |            |
| R214                     | On | 05/08/2021 | Bond Future        | 12.01  | Put        |           |           | 523.40000          | 0.52340            | 565,860           | 23.88      |                      | 0.00       | 0                |            |
| R214                     | On | 04/11/2021 | Bond Future        | 12.46  | Call       |           |           | 9,365.28000        | 9.36528            | 9,039,280         | 23.31      |                      | 0.00       | 0                |            |
| R214                     | On | 04/11/2021 | Bond Future        | 12.46  | Put        |           |           | 1,031.65000        | 1.03165            | 1,092,070         | 23.31      |                      | 0.00       | 0                |            |
| R214                     | On | 04/11/2021 | Bond Future        | 12.47  | Call       |           |           | 9,401.57000        | 9.40157            | 9,075,090         | 23.31      |                      | 0.00       | 0                |            |
| R214                     | On | 04/11/2021 | Bond Future        | 12.47  | Put        |           |           | 1,021.71000        | 1.02171            | 1,081,650         | 23.31      |                      | 0.00       | 0                |            |
| R214                     | On | 04/11/2021 | Bond Future        | 12.48  | Call       |           |           | 9,437.87000        | 9.43787            | 9,110,910         | 23.31      |                      | 0.00       | 0                |            |
| R214                     | On | 04/11/2021 | Bond Future        | 12.48  | Put        |           |           | 1,011.85000        | 1.01185            | 1,071,310         | 23.31      |                      | 0.00       | 0                |            |
| R214                     | On | 03/02/2022 | Bond Future        | 11.41  | Put        |           |           | 3,455.48000        | 3.45548            | 3,602,910         | 20.20      |                      | 0.00       | 0                |            |
| R214                     | On | 03/02/2022 | Bond Future        | 11.39  | Call       |           |           | 5,496.31000        | 5.49631            | 5,254,070         | 20.17      |                      | 0.00       | 0                |            |
| R214                     | On | 03/02/2022 | Bond Future        | 11.39  | Put        |           |           | 3,498.74000        | 3.49874            | 3,647,620         | 20.17      |                      | 0.00       | 0                |            |
| R214                     | On | 03/02/2022 | Bond Future        | 11.40  | Call       |           |           | 5,528.11000        | 5.52811            | 5,285,140         | 20.18      |                      | 0.00       | 0                |            |
| R214                     | On | 03/02/2022 | Bond Future        | 11.40  | Put        |           |           | 3,477.16000        | 3.47716            | 3,625,310         | 20.18      |                      | 0.00       | 0                |            |
| R214                     | On | 03/02/2022 | Bond Future        | 11.41  | Call       |           |           | 5,559.74000        | 5.55974            | 5,316,050         | 20.20      |                      | 0.00       | 0                |            |
| R214                     | On | 05/05/2022 | Bond Future        | 11.75  | Call       |           |           | 6,439.15000        | 6.43915            | 6,184,860         | 19.85      |                      | 0.00       | 0                |            |
| R214                     | On | 05/05/2022 | Bond Future        | 11.75  | Put        |           |           | 3,539.50000        | 3.53950            | 3,681,130         | 19.85      |                      | 0.00       | 0                |            |
| R214                     | On | 05/05/2022 | Bond Future        | 11.73  | Call       |           |           | 6,376.24000        | 6.37624            | 6,123,200         | 19.82      |                      | 0.00       | 0                |            |
| R214                     | On | 05/05/2022 | Bond Future        | 11.73  | Put        |           |           | 3,578.46000        | 3.57846            | 3,721,340         | 19.82      |                      | 0.00       | 0                |            |
| R214                     | On | 05/05/2022 | Bond Future        | 11.74  | Call       |           |           | 6,407.56000        | 6.40756            | 6,153,890         | 19.84      |                      | 0.00       | 0                |            |
| R214                     | On | 05/05/2022 | Bond Future        | 11.74  | Put        |           |           | 3,558.81000        | 3.55881            | 3,701,060         | 19.84      |                      | 0.00       | 0                |            |
| <b>Total R214 Option</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>   |                  |            |
| <b>Total For R214</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>   | <b>17,85</b>     |            |
| <b>Total for Bond</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>44,039,915.54</b> | <b>485</b> | <b>1,099,65</b>  |            |
| E170                     | On | 01/08/2021 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                      | 0.00       | 0                |            |
| <b>Total E170 Future</b> |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>   |                  |            |
| <b>Total For E170</b>    |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>   |                  |            |
| ES23                     | On | 25/01/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                      | 0.00       | 0                |            |

| Contract Details                       | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ES23 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES23</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES23A On 25/01/2023 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES23A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES23A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES26 On 25/01/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES26 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES26</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES26A On 02/04/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES26A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES26A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES33 On 15/09/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES33 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES33</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES33A On 15/09/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES33A Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES33A</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES42 On 25/04/2042 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES42 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES42</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2025 On 31/01/2025 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2025 Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2025</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2033 On 14/08/2015 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| I2033 On 28/02/2033 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2033 Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2033</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2038 On 31/01/2038 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2038 Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2038</b>                 |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2046 On 31/03/2046 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2046 Future</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <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>         |            |

| Contract Details                        | Strike | 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>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2030 On 31/01/2030 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2030 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2030</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2032 On 31/03/2032 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2032 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2032</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2035 On 28/02/2035 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2035 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2035</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| 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>         |            |

| 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 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209 On 31/03/2036 Price Contribution   |        |            | 6.25000   | 6.25000   | 6.25000            | 6.25000            |                   |            |  | 0.00        | 0                |            |
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R209/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R209/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R210 On 31/03/2028 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R210 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R212 On 31/01/2022 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R212 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R212</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <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>         |            |

| Contract Details                    |    |            |              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere |
|-------------------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|------------|
| <b>Total For R214/R209</b>          |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |            |
| <b>Total for Price Contribution</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |            |
| GOVI                                | On | 05/08/2021 | GOVI         |        |            | 782.66900 | 782.66900 | 785.24700          | 785.24700          |                   |            | 7,826,690.00        | 1                | 95         |
| GOVI                                | On | 04/11/2021 | GOVI         |        |            | 791.45900 | 791.45900 | 794.06900          | 794.06900          |                   |            | 0.00                | 0                |            |
| GOVI                                | On | 03/02/2022 | GOVI         |        |            | 800.70900 | 800.70900 | 803.35100          | 803.35100          |                   |            | 0.00                | 0                |            |
| GOVI                                | On | 05/05/2022 | GOVI         |        |            | 810.25300 | 810.25300 | 812.92800          | 812.92800          |                   |            | 0.00                | 0                |            |
| <b>Total GOVI Future</b>            |    |            |              |        |            |           |           |                    |                    |                   |            | <b>7,826,690.00</b> | <b>1</b>         | <b>95</b>  |
| GOVI                                | On | 05/08/2021 | GOVI         | 719.14 | Call       |           |           | 661,070.00000      | 66.10700           | 635,290,000       |            | 0.00                | 0                |            |
| GOVI                                | On | 05/08/2021 | GOVI         | 719.14 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                                | On | 05/08/2021 | GOVI         | 719.15 | Call       |           |           | 660,970.00000      | 66.09700           | 635,190,000       |            | 0.00                | 0                |            |
| GOVI                                | On | 05/08/2021 | GOVI         | 719.15 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                                | On | 05/08/2021 | GOVI         | 719.13 | Call       |           |           | 661,170.00000      | 66.11700           | 635,390,000       |            | 0.00                | 0                |            |
| GOVI                                | On | 05/08/2021 | GOVI         | 719.13 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                                | On | 04/11/2021 | GOVI         | 728.40 | Call       |           |           | 656,690.00000      | 65.66900           | 630,590,000       |            | 0.00                | 0                |            |
| GOVI                                | On | 04/11/2021 | GOVI         | 728.40 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                                | On | 04/11/2021 | GOVI         | 728.41 | Call       |           |           | 656,590.00000      | 65.65900           | 630,490,000       |            | 0.00                | 0                |            |
| GOVI                                | On | 04/11/2021 | GOVI         | 728.41 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                                | On | 04/11/2021 | GOVI         | 728.42 | Call       |           |           | 656,490.00000      | 65.64900           | 630,390,000       |            | 0.00                | 0                |            |
| GOVI                                | On | 04/11/2021 | GOVI         | 728.42 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                                | On | 03/02/2022 | GOVI         | 792.76 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                                | On | 03/02/2022 | GOVI         | 792.74 | Call       |           |           | 106,110.00000      | 10.61100           | 79,690,000        |            | 0.00                | 0                |            |
| GOVI                                | On | 03/02/2022 | GOVI         | 792.74 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                                | On | 03/02/2022 | GOVI         | 792.75 | Call       |           |           | 106,010.00000      | 10.60100           | 79,590,000        |            | 0.00                | 0                |            |
| GOVI                                | On | 03/02/2022 | GOVI         | 792.75 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                                | On | 03/02/2022 | GOVI         | 792.76 | Call       |           |           | 105,910.00000      | 10.59100           | 79,490,000        |            | 0.00                | 0                |            |
| GOVI                                | On | 05/05/2022 | GOVI         | 788.25 | Call       |           |           | 246,780.00000      | 24.67800           | 220,030,000       |            | 0.00                | 0                |            |
| GOVI                                | On | 05/05/2022 | GOVI         | 788.25 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                                | On | 05/05/2022 | GOVI         | 788.23 | Call       |           |           | 246,980.00000      | 24.69800           | 220,230,000       |            | 0.00                | 0                |            |
| GOVI                                | On | 05/05/2022 | GOVI         | 788.23 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| GOVI                                | On | 05/05/2022 | GOVI         | 788.24 | Call       |           |           | 246,880.00000      | 24.68800           | 220,130,000       |            | 0.00                | 0                |            |
| GOVI                                | On | 05/05/2022 | GOVI         | 788.24 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |            |
| <b>Total GOVI Option</b>            |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |            |
| <b>Total For GOVI</b>               |    |            |              |        |            |           |           |                    |                    |                   |            | <b>7,826,690.00</b> | <b>1</b>         | <b>95</b>  |
| <b>Total for GOVI</b>               |    |            |              |        |            |           |           |                    |                    |                   |            | <b>7,826,690.00</b> | <b>1</b>         | <b>95</b>  |
| AL37                                | On | 05/08/2021 | Index Future |        |            | 793.44600 | 793.44600 | 795.17100          | 795.17100          |                   |            | 0.00                | 0                |            |
| AL37                                | On | 04/11/2021 | Index Future |        |            | 802.35800 | 802.35800 | 804.10500          | 804.10500          |                   |            | 0.00                | 0                |            |
| AL37                                | On | 03/02/2022 | Index Future |        |            | 811.73500 | 811.73500 | 813.50500          | 813.50500          |                   |            | 0.00                | 0                |            |
| AL37                                | On | 05/05/2022 | Index Future |        |            | 821.41000 | 821.41000 | 823.20200          | 823.20200          |                   |            | 0.00                | 0                |            |
| <b>Total AL37 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 AL37</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |              |
| AL7T On 05/08/2021 Index Future         |        |            | 901.19800 | 901.19800 | 904.35500          | 904.35500          |                   |            | 0.00                | 0                |              |
| AL7T On 04/11/2021 Index Future         |        |            | 911.32000 | 911.32000 | 914.51600          | 914.51600          |                   |            | 0.00                | 0                |              |
| AL7T On 03/02/2022 Index Future         |        |            | 921.97100 | 921.97100 | 925.20600          | 925.20600          |                   |            | 0.00                | 0                |              |
| AL7T On 05/05/2022 Index Future         |        |            | 932.96000 | 932.96000 | 936.23500          | 936.23500          |                   |            | 0.00                | 0                |              |
| <b>Total AL7T Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |              |
| <b>Total For AL7T</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |              |
| ALBI On 05/08/2021 Index Future         |        |            | 792.45100 | 792.45100 | 795.10100          | 795.10100          |                   |            | 0.00                | 0                | 13           |
| ALBI On 04/11/2021 Index Future         |        |            | 801.35200 | 801.35200 | 804.03400          | 804.03400          |                   |            | 0.00                | 0                |              |
| ALBI On 03/02/2022 Index Future         |        |            | 810.71700 | 810.71700 | 813.43300          | 813.43300          |                   |            | 0.00                | 0                |              |
| ALBI On 05/05/2022 Index Future         |        |            | 820.38000 | 820.38000 | 823.12900          | 823.12900          |                   |            | 0.00                | 0                |              |
| <b>Total ALBI Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>13</b>    |
| <b>Total For ALBI</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>13</b>    |
| IGOV On 05/08/2021 Index Future         |        |            | 294.05400 | 294.05400 | 293.48100          | 293.48100          |                   |            | 8,821,620.00        | 3                | 51           |
| IGOV On 04/11/2021 Index Future         |        |            | 297.42900 | 297.42900 | 296.85000          | 296.85000          |                   |            | 0.00                | 0                |              |
| IGOV On 03/02/2022 Index Future         |        |            | 300.97600 | 300.97600 | 300.39100          | 300.39100          |                   |            | 0.00                | 0                |              |
| IGOV On 05/05/2022 Index Future         |        |            | 304.63400 | 304.63400 | 304.04200          | 304.04200          |                   |            | 0.00                | 0                |              |
| <b>Total IGOV Future</b>                |        |            |           |           |                    |                    |                   |            | <b>8,821,620.00</b> | <b>3</b>         | <b>55</b>    |
| <b>Total For IGOV</b>                   |        |            |           |           |                    |                    |                   |            | <b>8,821,620.00</b> | <b>3</b>         | <b>55</b>    |
| <b>Total for Index</b>                  |        |            |           |           |                    |                    |                   |            | <b>8,821,620.00</b> | <b>3</b>         | <b>72</b>    |
| JIBAR f On 15/06/2021 Jibar Future      |        |            | 3.70500   | 96.29500  | 3.70500            | 96.29500           |                   |            | 0.00                | 0                |              |
| JIBAR f On 21/07/2021 Jibar Future      |        |            | 3.74500   | 96.25500  | 3.74500            | 96.25500           |                   |            | 0.00                | 0                |              |
| JIBAR f On 18/08/2021 Jibar Future      |        |            | 3.77000   | 96.23000  | 3.77000            | 96.23000           |                   |            | 0.00                | 0                |              |
| JIBAR f On 15/09/2021 Jibar Future      |        |            | 3.80500   | 96.19500  | 3.80500            | 96.19500           |                   |            | 0.00                | 0                | 30,00        |
| JIBAR f On 20/10/2021 Jibar Future      |        |            | 3.89000   | 96.11000  | 3.89000            | 96.11000           |                   |            | 0.00                | 0                |              |
| JIBAR f On 17/11/2021 Jibar Future      |        |            | 3.92000   | 96.08000  | 3.92000            | 96.08000           |                   |            | 0.00                | 0                |              |
| JIBAR f On 15/12/2021 Jibar Future      |        |            | 4.06000   | 95.94000  | 4.06000            | 95.94000           |                   |            | 0.00                | 0                |              |
| JIBAR f On 16/03/2022 Jibar Future      |        |            | 4.30500   | 95.69500  | 4.30500            | 95.69500           |                   |            | 0.00                | 0                |              |
| JIBAR f On 15/06/2022 Jibar Future      |        |            | 4.64000   | 95.36000  | 4.64000            | 95.36000           |                   |            | 0.00                | 0                | 47           |
| JIBAR f On 21/09/2022 Jibar Future      |        |            | 4.87000   | 95.13000  | 4.87000            | 95.13000           |                   |            | 0.00                | 0                |              |
| JIBAR f On 21/12/2022 Jibar Future      |        |            | 5.19500   | 94.80500  | 5.19500            | 94.80500           |                   |            | 0.00                | 0                |              |
| JIBAR f On 15/03/2023 Jibar Future      |        |            | 5.42500   | 94.57500  | 5.42500            | 94.57500           |                   |            | 0.00                | 0                |              |
| <b>Total Jibar Future</b>               |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>30,47</b> |
| <b>Total For JIBAR FUTURE</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>30,47</b> |
| <b>Total for Jibar</b>                  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>30,47</b> |
| 5Y STN On 21/12/2021 Interest Rate Swap |        |            | 90.70000  | 90.70000  | 90.70000           | 90.70000           |                   |            | 0.00                | 0                | 5            |
| <b>Total 5Y STND Future</b>             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>5</b>     |
| <b>Total For 5Y STND</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>5</b>     |

| Contract Details                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                | Contracts Traded | Opt Intere      |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------|------------------|-----------------|
| <b>Total for Interest Rate Swap</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         | <b>5</b>        |
| <b>Total for Derivatives :</b>      |        |            |           |           |                    |                    |                   |            |  | <b>60,688,225.54</b> | <b>489</b>       | <b>1,131,91</b> |
| ABCPI3 On 07/12/2023 Spot Bond      |        |            | 3.22000   | 303.29578 | 3.22000            | 303.20311          |                   |            |  | 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            | 101.09791          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total ABF001 SPOT</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ABF001</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| ABF003 On 18/07/2024 Spot Bond      |        |            |           |           | 0.00000            | 101.50229          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total ABF003 SPOT</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ABF003</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| ABF004 On 30/06/2026 Spot Bond      |        |            | 9.65000   | 104.04087 | 9.65000            | 104.01394          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total ABF004 SPOT</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ABF004</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| ABF007 On 01/12/2030 Spot Bond      |        |            |           |           | 0.00000            | 99.98473           |                   |            |  | 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            | 101.16482          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total ABFN09 SPOT</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ABFN09</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| ABFN14 On 14/05/2022 Spot Bond      |        |            |           |           | 0.00000            | 100.64293          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total ABFN14 SPOT</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ABFN14</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| ABFN16 On 11/11/2022 Spot Bond      |        |            |           |           | 0.00000            | 101.17291          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total ABFN16 SPOT</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ABFN16</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| ABFN18 On 26/09/2023 Spot Bond      |        |            |           |           | 0.00000            | 102.48134          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total ABFN18 SPOT</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ABFN18</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| ABFN21 On 30/05/2022 Spot Bond      |        |            |           |           | 0.00000            | 100.62951          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total ABFN21 SPOT</b>            |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| <b>Total For ABFN21</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |                 |
| ABFN22 On 30/05/2024 Spot Bond      |        |            |           |           | 0.00000            | 102.00339          |                   |            |  | 0.00                 | 0                |                 |
| <b>Total ABFN22 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 ABFN22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| ABFN2: On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 103.14527          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total ABFN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For ABFN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| ABFN2: On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.61505          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total ABFN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For ABFN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| ABFN2: On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 103.75438          |                   |            |  | 0.00        | 106,000,000          | 53,000,00           |
| <b>Total ABFN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>106,000,000</b>   | <b>53,000,00</b>    |
| <b>Total For ABFN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>106,000,000</b>   | <b>53,000,00</b>    |
| ABFN2: On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.09865          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total ABFN27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For ABFN27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| ABFN2: On 29/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63181          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total ABFN28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For ABFN28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| ABFN2: On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.74255          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total ABFN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For ABFN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| ABFN3: On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 101.68696          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total ABFN30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For ABFN30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| ABFN3: On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.36785          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total ABFN31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For ABFN31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| ABFN3: On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.65371          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total ABFN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For ABFN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| ABFN3: On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.60625          |                   |            |  | 0.00        | 1,000,000,000        | 1,300,000,00        |
| <b>Total ABFN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,300,000,00</b> |
| <b>Total For ABFN33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>1,300,000,00</b> |
| ABFN3: On 07/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60819          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total ABFN34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For ABFN34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| ABFN3: On 07/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80784          |                   |            |  | 0.00        | 0                    |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <b>Total ABFN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For ABFN35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| ABFN3i On 07/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.19199          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total ABFN36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For ABFN36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| ABFN3 On 07/02/2029 Spot Bond  |        |            |           |           | 0.00000            | 101.17388          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total ABFN37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For ABFN37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| ABFN3i On 23/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51318          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total ABFN38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For ABFN38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| ABFN3i On 16/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.21810          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total ABFN39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For ABFN39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| ABFN4i On 16/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.51313          |                   |            |  | 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            | 100.78920          |                   |            |  | 0.00        | 58,000,000        | 29,000,000        |
| <b>Total ABFN41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>58,000,000</b> | <b>29,000,000</b> |
| <b>Total For ABFN41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>58,000,000</b> | <b>29,000,000</b> |
| ABFN4 On 16/09/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.05725          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total ABFN42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For ABFN42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| ABFN4 On 14/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.62722          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total ABFN43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For ABFN43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| ABFN4 On 14/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.64510          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total ABFN44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For ABFN44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| ABFN4i On 14/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.65792          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total ABFN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For ABFN45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| ABFN4i On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.96474          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total ABFN46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For ABFN46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded  | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-------------------|------------------|
| ABFN4 On 24/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.08435          |                   |                             | 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            | 100.08854          |                   |                             | 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            | 100.95660          |                   |                             | 0.00               | 0                 |                  |
| <b>Total ABFN49 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |                  |
| <b>Total For ABFN49</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |                  |
| ABFN5 On 30/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.84995          |                   |                             | 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            | 100.94598          |                   |                             | 0.00               | 0                 |                  |
| <b>Total ABFN51 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |                  |
| <b>Total For ABFN51</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |                  |
| ABFN5 On 30/03/2031 Spot Bond  |        |            |           |           | 0.00000            | 100.90572          |                   |                             | 0.00               | 0                 |                  |
| <b>Total ABFN52 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |                  |
| <b>Total For ABFN52</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |                  |
| ABJ01 On 03/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.91129           |                   |                             | 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            | 101.24196          |                   |                             | 0.00               | 0                 | 20,000,00        |
| <b>Total ABJ02 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>20,000,00</b> |
| <b>Total For ABJ02</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          | <b>20,000,00</b> |
| ABK12 On 20/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.27759          |                   |                             | 0.00               | 0                 |                  |
| <b>Total ABK12 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |                  |
| <b>Total For ABK12</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |                  |
| ABK8 On 03/06/2021 Spot Bond   |        |            |           |           | 0.00000            | 99.95104           |                   |                             | 0.00               | 0                 |                  |
| <b>Total ABK8 SPOT</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |                  |
| <b>Total For ABK8</b>          |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>          |                  |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 3.37000   | 3.37000   | 3.37000            | 148.74379          |                   | 1,296,776,000,000.00        | 384,800,000        | 192,400,00        |                  |
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,296,776,000,000.00</b> | <b>384,800,000</b> | <b>192,400,00</b> |                  |
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   | <b>1,296,776,000,000.00</b> | <b>384,800,000</b> | <b>192,400,00</b> |                  |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 93.94928  | 100.00000          | 93.74097           |                   | 0.00                        | 0                  | 0                 |                  |
| <b>Total ABKI03/R212 SPOT</b>  |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>          |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value       | Contracts Traded  | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|---------------------|
| <b>Total For ABKI03/R212</b>   |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 6.70000   | 6.70000   | 6.70000            | 142.14711          |                   |                           | 0.00        | 0                 | 500,000,00          |
| <b>Total ABKI04 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>500,000,00</b>   |
| <b>Total For ABKI04</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>500,000,00</b>   |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 100.00000 | 21.14713  | 100.00000          | 21.09599           |                   |                           | 0.00        | 0                 |                     |
| <b>Total ABKI04/I2025 SPOT</b> |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For ABKI04/I2025</b>  |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| ABN61 On 31/01/2025 Spot Bond  |        |            | 2.30000   | 2.30000   | 2.30000            | 152.02568          |                   |                           | 0.00        | 0                 |                     |
| <b>Total ABN61 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For ABN61</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| ABN62 On 31/03/2028 Spot Bond  |        |            | 3.51000   | 3.51000   | 3.51000            | 199.07042          |                   |                           | 0.00        | 0                 |                     |
| <b>Total ABN62 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For ABN62</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| ABN63 On 07/12/2033 Spot Bond  |        |            | 4.32500   | 4.32500   | 4.32500            | 223.05253          |                   |                           | 0.00        | 0                 |                     |
| <b>Total ABN63 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For ABN63</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| ABN67 On 28/02/2023 Spot Bond  |        |            | 6.50000   | 6.50000   | 6.50000            | 103.95859          |                   |                           | 0.00        | 0                 |                     |
| <b>Total ABN67 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For ABN67</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| ABN79 On 21/12/2026 Spot Bond  |        |            | 7.26000   | 7.26000   | 7.26000            | 119.23787          |                   |                           | 0.00        | 0                 |                     |
| <b>Total ABN79 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For ABN79</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| ABS13 On 14/05/2022 Spot Bond  |        |            | 5.00000   | 104.75810 | 5.00000            | 104.74405          |                   |                           | 0.00        | 0                 |                     |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| ABS15 On 11/11/2022 Spot Bond  |        |            | 5.03000   | 107.06275 | 5.03000            | 107.04830          |                   | 412,460,000,000.00        |             | 82,000,000        | 41,000,00           |
| <b>Total ABS15 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>412,460,000,000.00</b> |             | <b>82,000,000</b> | <b>41,000,00</b>    |
| <b>Total For ABS15</b>         |        |            |           |           |                    |                    |                   | <b>412,460,000,000.00</b> |             | <b>82,000,000</b> | <b>41,000,00</b>    |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 6.82500   | 114.07069 | 6.82500            | 114.04988          |                   |                           | 0.00        | 0                 |                     |
| <b>Total ABS16 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For ABS16</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          |                     |
| ABS17 On 11/11/2027 Spot Bond  |        |            | 8.03500   | 113.47625 | 8.03500            | 113.45195          |                   |                           | 0.00        | 0                 | 1,500,000,00        |
| <b>Total ABS17 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,500,000,00</b> |
| <b>Total For ABS17</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b> | <b>0</b>          | <b>1,500,000,00</b> |
| ABS18 On 26/09/2023 Spot Bond  |        |            | 5.47000   | 111.16975 | 5.47000            | 111.15345          |                   |                           | 0.00        | 0                 |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ABS18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 7.53000   | 107.38835 | 7.53000            | 107.36679          |                   |            |  | 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 | 11.80604  | 100.00000          | 11.78005           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABS7/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABS7/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABSI2 On 07/12/2023 Spot Bond  |        |            | 1.60000   | 315.13160 | 1.60000            | 315.04919          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABSI2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABSI2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABSI4 On 31/01/2022 Spot Bond  |        |            | 0.77500   | 172.92595 | 0.77500            | 172.88461          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABSI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABSI4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABX01 On 10/07/2024 Spot Bond  |        |            | 10.13500  | 10.13500  | 10.13500           | 106.31049          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABX01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABX01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL097 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.20902          |                   |            |  | 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            | 101.17137          |                   |            |  | 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>         |            |
| ACL129 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12453          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL145 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.13020          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL185 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71674          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL193 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.16786          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ACL194 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.16786          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL201 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.19991          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL202 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.19991          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL203 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 154.23191          |                   |            |  | 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            | 155.74510          |                   |            |  | 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            | 101.10759          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL221 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.10003          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL222 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.07177          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AECI01 On 11/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.35922          |                   |            |  | 0.00        | 0                |            |
| <b>Total AECI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AECI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AECI02 On 11/09/2023 Spot Bond |        |            |           |           | 0.00000            | 102.37779          |                   |            |  | 0.00        | 0                |            |
| <b>Total AECI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AECI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AECI03 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36705          |                   |            |  | 0.00        | 0                |            |
| <b>Total AECI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AECI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AECI04 On 21/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39483          |                   |            |  | 0.00        | 0                |            |
| <b>Total AECI04 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 AECI04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AGL01 On 29/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.14847          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AGL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AGL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AGL02 On 11/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.60287          |                   |            |  | 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            | 99.29916           |                   |            |  | 0.00        | 0                | 200,000,00          |
| <b>Total AGL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b>   |
| <b>Total For AGL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b>   |
| AGT01 On 10/10/2023 Spot Bond |        |            |           |           | 0.00000            | 104.24820          |                   |            |  | 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            | 103.08227          |                   |            |  | 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            | 101.88115          |                   |            |  | 0.00        | 0                | 2,000,000,00        |
| <b>Total AGT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,00</b> |
| <b>Total For AGT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,00</b> |
| AGT04 On 27/10/2025 Spot Bond |        |            |           |           | 0.00000            | 104.58748          |                   |            |  | 0.00        | 0                | 150,000,00          |
| <b>Total AGT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,00</b>   |
| <b>Total For AGT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,00</b>   |
| AHF2A On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.62378          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF2A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF2A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF2B On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.62378          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF2B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF2B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF2C On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.72654          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF2C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF2C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF3A On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60668          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF3A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF3A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF3A On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60096          |                   |            |  | 0.00        | 0                |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total AHF3A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3B On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66381          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3B4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3B4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3B On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72660          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3B5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3B5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3C On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.93181          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3C4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3C4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3C On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.99442          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3C5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3C5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.23288          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.14637          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A On 21/08/2023 Spot Bond |        |            | 6.19000   | 110.22627 | 6.19000            | 110.20771          |                   |            |  | 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>         |            |
| AHF5B On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15448          |                   |            |  | 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            | 100.16529          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5D On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63894          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6A On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37605          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| AHF6A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.58281          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF6A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF6A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF6B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.15441          |                   |            |  | 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            | 100.16520          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF6C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF6C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF6D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24042          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF6D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF6D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF7A: On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.14362          |                   |            |  | 0.00        | 0                | 105,050,25        |
| <b>Total AHF7A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>105,050,25</b> |
| <b>Total For AHF7A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>105,050,25</b> |
| AHF7A: On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.14362          |                   |            |  | 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            | 100.15982          |                   |            |  | 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            | 100.15577          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF7B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF7B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF7C: On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.17061          |                   |            |  | 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            | 100.16549          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF7C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF7C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF7D: On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.26184          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF7D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF7D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF7D: On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24847          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF7D2 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 AHF7D2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 6.92000   | 109.39901 | 6.92000            | 109.37867          |                   |            | 0.00        | 0                |                  |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 7.42000   | 104.90446 | 7.42000            | 104.88369          |                   |            | 0.00        | 0                |                  |
| <b>Total AIR04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For AIR04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| AIR05 On 29/05/2030 Spot Bond  |        |            | 11.24000  | 93.17410  | 11.24000           | 93.14641           |                   |            | 0.00        | 0                | 99,800,00        |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>99,800,00</b> |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>99,800,00</b> |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 5.78000   | 175.15992 | 5.78000            | 175.09451          |                   |            | 0.00        | 0                |                  |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| APF04 On 21/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.71434          |                   |            | 0.00        | 0                |                  |
| <b>Total APF04 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For APF04</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| APF06 On 24/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.48581          |                   |            | 0.00        | 0                |                  |
| <b>Total APF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For APF06</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.28540          |                   |            | 0.00        | 0                |                  |
| <b>Total APF07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For APF07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| APF08 On 24/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.51114          |                   |            | 0.00        | 0                |                  |
| <b>Total APF08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For APF08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| APF09 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.77076          |                   |            | 0.00        | 0                |                  |
| <b>Total APF09 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For APF09</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| APF10 On 11/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.39383          |                   |            | 0.00        | 0                |                  |
| <b>Total APF10 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For APF10</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| APF12 On 24/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.12625          |                   |            | 0.00        | 0                |                  |
| <b>Total APF12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For APF12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| APF13 On 30/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.12696          |                   |            | 0.00        | 0                |                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total APF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF14 On 22/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.36930          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF15 On 24/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12435          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN02 On 07/12/2033 Spot Bond |        |            | 4.67500   | 237.46699 | 4.67500            | 237.38511          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN022</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN03 On 07/12/2033 Spot Bond |        |            | 4.69000   | 215.20581 | 4.69000            | 215.13155          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN037 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN037</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN13 On 31/01/2022 Spot Bond |        |            | 1.75000   | 171.82533 | 1.75000            | 171.77964          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN137 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN137</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN14 On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.51714           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN145 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN145</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN14 On 31/01/2022 Spot Bond |        |            | 1.79500   | 171.77482 | 1.79500            | 171.72895          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN149 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN149</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15 On 31/05/2021 Spot Bond |        |            |           |           | 0.00000            | 49.97258           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN150 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN150</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15 On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.96923           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN152 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN152</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15 On 31/03/2028 Spot Bond |        |            | 4.40000   | 188.56966 | 4.40000            | 188.50618          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN154 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN154</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN156 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN156</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN15: On 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15: On 27/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16: On 08/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34375          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16: On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.18792          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16: On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16: On 06/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16: On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.22512          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN17: On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN17: On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN17: On 23/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN18: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.29792          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19: On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.01645          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN194 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 ASN194</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN19: On 31/01/2038 Spot Bond |        |            | 4.84000   | 108.92135 | 4.84000            | 108.88326          |                   |            | 0.00        | 0                |                   |
| <b>Total ASN195 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN195</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN19: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.01150          |                   |            | 0.00        | 0                |                   |
| <b>Total ASN196 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN196</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN20: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.02696          |                   |            | 0.00        | 0                | 200,000,00        |
| <b>Total ASN203 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For ASN203</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| ASN20: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.12741          |                   |            | 0.00        | 0                |                   |
| <b>Total ASN204 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN204</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN20: On 24/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.13489          |                   |            | 0.00        | 0                |                   |
| <b>Total ASN208 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN208</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN20: On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.15238          |                   |            | 0.00        | 0                |                   |
| <b>Total ASN209 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN209</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN21: On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00008          |                   |            | 0.00        | 0                |                   |
| <b>Total ASN214 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN214</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN25: On 29/05/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00        | 0                |                   |
| <b>Total ASN255 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN255</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN26: On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.29415          |                   |            | 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            | 101.01535          |                   |            | 0.00        | 0                |                   |
| <b>Total ASN274 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN274</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN27: On 15/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.21881          |                   |            | 0.00        | 0                |                   |
| <b>Total ASN278 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN278</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ASN27: On 20/08/2048 Spot Bond |        |            |           |           | 0.00000            | 100.17536          |                   |            | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.15394          |                   |            |  | 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            | 101.25302          |                   |            |  | 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            | 101.05953          |                   |            |  | 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            | 101.09628          |                   |            |  | 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            | 101.40708          |                   |            |  | 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 |        |            | 3.85000   | 3.85000   | 3.85000            | 106.26802          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31( On 28/02/2033 Spot Bond |        |            | 4.84500   | 4.84500   | 4.84500            | 96.39993           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN32( On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03745          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN32( On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18668          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN33( On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33755          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN333 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN333</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN33( On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.04537          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN33: On 31/01/2038 Spot Bond |        |            | 4.95000   | 107.38948 | 4.95000            | 107.35159          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN34: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.11509          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN34: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.01144          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08249          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN351</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.06798          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.06798          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN358 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN358</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN36: On 30/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.99994           |                   |            |  | 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            | 101.28462          |                   |            |  | 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            | 101.04722          |                   |            |  | 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            | 101.08679          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38: On 29/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.50226          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN381 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN381</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38: On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.18256          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN383 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 ASN383</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.18256          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN384 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN384</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.94370          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN386 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN386</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.05664          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN388 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN388</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN39 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.15686          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN395 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN395</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN39 On 17/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.13603          |                   |            |  | 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            | 101.04911          |                   |            |  | 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            | 101.23749          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN415 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN415</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN41 On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 99.90218           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN419 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN419</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN42 On 29/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN420 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN420</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN42 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 105.18849          |                   |            |  | 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 17/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.99523          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN444 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN444</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN44 On 17/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.99523          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN445 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN445</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN445 On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98331          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN449 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN449</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN449 On 23/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01523          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN450</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN450 On 01/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.33171          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN453 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN453</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN453 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 102.11925          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN458 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 105.11307          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN459 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN459</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN459 On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63714          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN460 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN460</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN460 On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.64326          |                   |            |  | 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>         |            |
| ASN461 On 28/02/2023 Spot Bond |        |            | 9.94000   | 9.94000   | 9.94000            | 102.45486          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN462 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN462</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN462 On 31/03/2024 Spot Bond |        |            | 10.38000  | 10.38000  | 10.38000           | 101.70091          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN463 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN463</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN463 On 31/01/2022 Spot Bond |        |            | 9.39500   | 9.39500   | 9.39500            | 103.09022          |                   |            |  | 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>         |            |
| ASN469 On 31/08/2024 Spot Bond |        |            | 10.90500  | 10.90500  | 10.90500           | 102.69007          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ASN47: On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43920          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN471 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN471</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN47: On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51518          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN472 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN472</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN47: On 31/03/2024 Spot Bond |        |            | 9.96500   | 9.96500   | 9.96500            | 101.62503          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN473 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN473</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN47: On 28/02/2023 Spot Bond |        |            | 9.50500   | 9.50500   | 9.50500            | 102.34867          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN474 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN474</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN47: On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28444          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN476 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN476</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN47: On 17/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.08284          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN479 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN479</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN48: On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.29405          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN48: On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.15700           |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN48: On 28/02/2025 Spot Bond |        |            | 10.63000  | 10.63000  | 10.63000           | 102.62309          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN486 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN486</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN48: On 01/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.07908          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN489 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN489</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN49: On 02/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.97619           |                   |            |  | 0.00        | 0                | 100,000,00        |
| <b>Total ASN490 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For ASN490</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| ASN49: On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.95174           |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN492 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 ASN492</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN49: On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.80060          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN493 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN493</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN49: On 08/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.90860           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN494 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN494</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN49: On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.03471          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN497 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN497</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN49: On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.03471          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN498 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN498</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN50: On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.05085          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN50: On 21/12/2026 Spot Bond |        |            | 9.00000   | 103.99575 | 9.00000            | 107.96858          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN508 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN508</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN50: On 21/12/2026 Spot Bond |        |            | 8.18000   | 103.63249 | 8.18000            | 108.12540          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN509 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN509</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN51: On 21/12/2026 Spot Bond |        |            | 8.36000   | 103.71225 | 8.36000            | 103.96986          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN510</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN51: On 21/12/2026 Spot Bond |        |            | 8.36000   | 103.71225 | 8.36000            | 103.60816          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN511 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN511</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN52: On 31/07/2022 Spot Bond |        |            | 9.10000   | 103.01922 | 9.10000            | 102.99390          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN52: On 31/07/2024 Spot Bond |        |            | 11.05000  | 103.66049 | 11.05000           | 103.62970          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53: On 31/07/2024 Spot Bond |        |            | 11.00000  | 103.64408 | 11.00000           | 103.61342          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN530 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN530</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN530 On 31/01/2024 Spot Bond |        |            | 10.50000  | 103.47982 | 10.50000           | 103.45056          |                   |            |  | 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>         |            |
| ASN532 On 31/01/2024 Spot Bond |        |            | 10.50000  | 103.47982 | 10.50000           | 103.45056          |                   |            |  | 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>         |            |
| ASN538 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.95141          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN540 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN540</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN540 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.48120          |                   |            |  | 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>         |            |
| ASN541 On 28/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.05369          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN542 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN542</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN542 On 31/07/2023 Spot Bond |        |            | 10.60000  | 103.51268 | 10.60000           | 103.48315          |                   |            |  | 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>         |            |
| ASN545 On 31/01/2024 Spot Bond |        |            | 10.47000  | 100.57974 | 10.47000           | 103.44079          |                   |            |  | 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>         |            |
| ASN557 On 31/01/2024 Spot Bond |        |            | 10.55000  | 103.47655 | 10.55000           | 103.44683          |                   |            |  | 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>         |            |
| ASN558 On 05/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.42330          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN560 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN560</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN560 On 24/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.58250          |                   |            |  | 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>         |            |
| ASN568 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.94058           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN57: On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19300          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN575 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN575</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN57: On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.01147          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN579 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN579</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN58: On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.17195          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN580 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN580</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN58: On 08/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.45508          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN582 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN582</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN58: On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.30218          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN583 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN583</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN58: On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.89973           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN584 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN584</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN58: On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27990          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN585 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN585</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN58: On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.46617          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN586 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN586</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN58: On 18/03/2024 Spot Bond |        |            |           |           | 0.00000            | 102.95401          |                   |            |  | 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 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN592 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN592</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59: On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.40311          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN593 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN593</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59: On 01/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76849          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN594 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 ASN594</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN594 On 31/01/2022 Spot Bond |        |            | 9.22000   | 102.19959 | 9.22000            | 103.03308          |                   |            |  | 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>         |            |
| ASN595 On 11/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75381          |                   |            |  | 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>         |            |
| ASN596 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.71784          |                   |            |  | 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>         |            |
| ASN597 On 16/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.57884          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN598 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN598</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN598 On 22/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.49082          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN599 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN599</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN600 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.54243          |                   |            |  | 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>         |            |
| ASN600 On 23/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.59691          |                   |            |  | 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>         |            |
| ASN601 On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 100.05400          |                   |            |  | 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>         |            |
| ASN602 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.48809          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN607 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN607</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN607 On 29/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN609 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN609</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN609 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.58609          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN610 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN610</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN610 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.53109          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN611 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN611</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN611 On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45014          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN613 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN613</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN613 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.30451          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN614 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN614</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN614 On 10/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.27454          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN615 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN615</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN615 On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89699          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN616 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00012          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN617 On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.82454          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN618 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN618</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN618 On 11/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.40895          |                   |            |  | 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>         |            |
| ASN619 On 13/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.45774          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN620 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN620</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN620 On 13/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39459          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN621 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN621</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN621 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.17691          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN622 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN622</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN622 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34949          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN623 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN623</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN624 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.16590          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN624 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN624</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN625 On 25/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.08048          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN625 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN625</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN626 On 25/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.08048          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN626 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN626</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN627 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.09892          |                   |            |  | 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>         |            |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 5.19000   | 104.95405 | 5.19000            | 104.93943          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.30000   | 101.71428 | 9.30000            | 101.68916          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW21/R208 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW21/R208</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW22 On 07/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.35324          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW28 On 06/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.24019          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW29 On 22/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.10446          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW30 On 05/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.08184          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW31 On 30/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.85582          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW33 On 13/10/2023 Spot Bond  |        |            | 6.28500   | 100.52149 | 6.28500            | 100.50450          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW33 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 BAW33</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAW34 On 09/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.58323          |                   |            |  | 0.00  | 0                |              |
| <b>Total BAW34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For BAW34</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAW35 On 18/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.34678          |                   |            |  | 0.00  | 0                |              |
| <b>Total BAW35 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For BAW35</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAW36 On 18/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.49259          |                   |            |  | 0.00  | 0                | 3,100,000,00 |
| <b>Total BAW36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 3,100,000,00 |
| <b>Total For BAW36</b>         |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 3,100,000,00 |
| BAYA57 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 103.14370          |                   |            |  | 0.00  | 0                |              |
| <b>Total BAYA57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For BAYA57</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAYA64 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.37401          |                   |            |  | 0.00  | 0                |              |
| <b>Total BAYA64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For BAYA64</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAYA67 On 31/03/2023 Spot Bond |        |            | 8.39000   | 8.39000   | 8.39000            | 106.54212          |                   |            |  | 0.00  | 0                |              |
| <b>Total BAYA67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For BAYA67</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAYA71 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.31099          |                   |            |  | 0.00  | 0                |              |
| <b>Total BAYA71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For BAYA71</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAYA72 On 31/03/2026 Spot Bond |        |            | 10.74500  | 10.74500  | 10.74500           | 107.29691          |                   |            |  | 0.00  | 0                |              |
| <b>Total BAYA72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For BAYA72</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAYA73 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.26095          |                   |            |  | 0.00  | 0                |              |
| <b>Total BAYA73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For BAYA73</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAYA74 On 01/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22882          |                   |            |  | 0.00  | 0                |              |
| <b>Total BAYA74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For BAYA74</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAYA75 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.21192          |                   |            |  | 0.00  | 0                |              |
| <b>Total BAYA75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For BAYA75</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| BAYA76 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.21205          |                   |            |  | 0.00  | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total BAYA76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA76 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.22756          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA77 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.66736          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA78 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.41556          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA79 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.38964          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA80 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA80</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA80 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.45710          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA81 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.41503          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA82 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.45648          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA83 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.37327          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA84 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA84</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA84 On 31/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.45631          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA85 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.37407          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA86 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA86</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA86 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.45660          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| BAYA88 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.41514          |                   |            |  | 0.00        | 0                | 300,000,00        |
| <b>Total BAYA88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For BAYA88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| BAYB12 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.62302          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BAYB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BAYB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BAYB13 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.66358          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BAYB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BAYB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BAYB14 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.66358          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BAYB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BAYB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BAYB15 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.66358          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BAYB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BAYB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BAYB16 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.70530          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BAYB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BAYB16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BAYB17 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                   |
| <b>Total BAYB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BAYB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BAYB18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.66424          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BAYB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BAYB18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BAYB19 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.97334          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BAYB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BAYB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BAYB20 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.74725          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BAYB20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BAYB20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BD0302 On 18/04/2028 Spot Bond |        |            | 7.69000   | 7.69000   | 7.69000            | 103.20539          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BD0302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BD0302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BDX211 On 05/08/2033 Spot Bond |        |            |           |           | 0.00000            | 100.41827          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BDX211 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 BDX211</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BDX31 On 05/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.31511          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total BDX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For BDX31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BDX32 On 01/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.86148          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total BDX32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For BDX32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BDX33 On 08/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.87839           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total BDX33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For BDX33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BGL07 On 03/09/2022 Spot Bond |        |            | 7.19000   | 108.31518 | 7.19000            | 108.29440          |                   |            |  | 0.00        | 0                  | 100,000,00        |
| <b>Total BGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>100,000,00</b> |
| <b>Total For BGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>100,000,00</b> |
| BGL08 On 03/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.94287           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total BGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For BGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BGL12 On 20/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.87945          |                   |            |  | 0.00        | 411,817,600        | 205,908,80        |
| <b>Total BGL12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>411,817,600</b> | <b>205,908,80</b> |
| <b>Total For BGL12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>411,817,600</b> | <b>205,908,80</b> |
| BGL13 On 20/08/2021 Spot Bond |        |            | 6.19000   | 104.45287 | 6.19000            | 104.43540          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total BGL13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For BGL13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BGL14 On 03/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.79450          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total BGL14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For BGL14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BGL15 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 103.28790          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total BGL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For BGL15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BGL16 On 25/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12340          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total BGL16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For BGL16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BGL17 On 14/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43536          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total BGL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For BGL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| BGL18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 102.63424          |                   |            |  | 0.00        | 0                  | 100,000,00        |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-------------------|
| <b>Total BGL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>100,000,00</b> |
| <b>Total For BGL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>100,000,00</b> |
| BGL19 On 29/09/2024 Spot Bond |        |            |           |           | 0.00000            | 105.24743          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| BGT01 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 105.71536          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total BGT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For BGT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| BID08 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.56878          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total BID08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For BID08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| BID09 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.25029          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total BID09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For BID09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| BID10 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.49494          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| BID11 On 15/11/2023 Spot Bond |        |            | 5.93000   | 108.70523 | 5.93000            | 108.68797          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total BID11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For BID11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| BID12 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06503          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total BID12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For BID12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| BID13 On 14/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.31590          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total BID13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For BID13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| BID14 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40738          |                   |            |  | 0.00        | 1,800,000,000        | 900,000,00        |
| <b>Total BID14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,800,000,000</b> | <b>900,000,00</b> |
| <b>Total For BID14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,800,000,000</b> | <b>900,000,00</b> |
| BID15 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.52282          |                   |            |  | 0.00        | 0                    | 270,000,00        |
| <b>Total BID15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>270,000,00</b> |
| <b>Total For BID15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>270,000,00</b> |
| BNPP0 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.55362          |                   |            |  | 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>             |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| BNPP0: On 12/10/2028 Spot Bond |        |            |           |           | 0.00000            | 100.86414          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BNPP02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BNPP02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BNPP0: On 21/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.43700           |                   |            |  | 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            | 95.90600           |                   |            |  | 0.00        | 0                |                   |
| <b>Total BNPP05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BNPP05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BNPP0: On 03/01/2025 Spot Bond |        |            |           |           | 0.00000            | 63.93300           |                   |            |  | 0.00        | 0                |                   |
| <b>Total BNPP06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BNPP06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BNPP0: On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.24950          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BNPP08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BNPP08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BPPF1: On 23/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.58855          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BPPF11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BPPF11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BPPF1: On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52064          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BPPF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BPPF13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BPPF1: On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.17628          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BPPF19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BPPF19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BPPF2: On 19/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.85753           |                   |            |  | 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            | 98.91314           |                   |            |  | 0.00        | 0                |                   |
| <b>Total BPPF21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BPPF21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BPPF2: On 16/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total BPPF22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For BPPF22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| BPPF2: On 16/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.69835          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total BPPF23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| <b>Total For BPPF23</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 200,000,00 |
| BPPF2 On 03/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39743          |                   |            |  | 0.00  | 0                |            |
| <b>Total BPPF24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For BPPF24</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| BPPF2 On 03/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42782          |                   |            |  | 0.00  | 0                |            |
| <b>Total BPPF25 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For BPPF25</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| BPPF2 On 12/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.66021          |                   |            |  | 0.00  | 0                |            |
| <b>Total BPPF26 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For BPPF26</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| BPPF2 On 12/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.71092          |                   |            |  | 0.00  | 0                |            |
| <b>Total BPPF27 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For BPPF27</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| BPPF2 On 03/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.37992          |                   |            |  | 0.00  | 0                |            |
| <b>Total BPPF28 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For BPPF28</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| BPPF2 On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39739          |                   |            |  | 0.00  | 0                |            |
| <b>Total BPPF29 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For BPPF29</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| BPPF3 On 03/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.41259          |                   |            |  | 0.00  | 0                |            |
| <b>Total BPPF30 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For BPPF30</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| BWZJ2 On 10/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34881          |                   |            |  | 0.00  | 0                |            |
| <b>Total BWZJ21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For BWZJ21</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| BWZJ2 On 19/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00  | 0                |            |
| <b>Total BWZJ23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For BWZJ23</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| BWZJ2 On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.99384          |                   |            |  | 0.00  | 0                |            |
| <b>Total BWZJ24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For BWZJ24</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| CBL29 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 98.86639           |                   |            |  | 0.00  | 0                | 400,000,00 |
| <b>Total CBL29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 400,000,00 |
| <b>Total For CBL29</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 400,000,00 |
| CCT01 On 23/06/2023 Spot Bond |        |            | 7.18500   | 115.65859 | 7.18500            | 115.63616          |                   |            |  | 0.00  | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| <b>Total CCT01 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CCT01</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| CCT02 On 12/06/2024 Spot Bond  |        |            | 7.43500   | 116.60752 | 7.43500            | 116.58414          |                   |                             | 0.00        | 0                  |                    |
| <b>Total CCT02 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CCT02</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| CCT03 On 15/03/2025 Spot Bond  |        |            | 8.06500   | 112.27078 | 8.06500            | 112.24666          |                   |                             | 0.00        | 0                  |                    |
| <b>Total CCT03 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CCT03</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| CCT04 On 17/07/2027 Spot Bond  |        |            | 9.48500   | 106.89899 | 9.48500            | 105.43859          |                   | 1,196,699,686,000.00        |             | 126,167,600        | 126,167,600        |
| <b>Total CCT04 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,196,699,686,000.00</b> |             | <b>126,167,600</b> | <b>126,167,600</b> |
| <b>Total For CCT04</b>         |        |            |           |           |                    |                    |                   | <b>1,196,699,686,000.00</b> |             | <b>126,167,600</b> | <b>126,167,600</b> |
| CGR42 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.63239          |                   |                             | 0.00        | 0                  |                    |
| <b>Total CGR42 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CGR42</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| CGR43 On 08/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.44256          |                   |                             | 0.00        | 0                  |                    |
| <b>Total CGR43 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CGR43</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| CGR45 On 30/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.61656          |                   |                             | 0.00        | 0                  |                    |
| <b>Total CGR45 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CGR45</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| CGR46 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.05893          |                   |                             | 0.00        | 0                  |                    |
| <b>Total CGR46 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CGR46</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| CGR47 On 28/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.06314          |                   |                             | 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            | 100.83290          |                   |                             | 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            | 100.88413          |                   |                             | 0.00        | 0                  |                    |
| <b>Total CGR51 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CGR51</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| CLN184 On 01/07/2021 Spot Bond |        |            | 10.11000  | 10.11000  | 10.11000           | 104.16061          |                   |                             | 0.00        | 0                  |                    |
| <b>Total CLN184 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN184</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                    |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN193 On 29/08/2021 Spot Bond |        |            | 3.14000   | 162.01252 | 3.14000            | 161.88272          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN198 On 13/09/2021 Spot Bond |        |            | 1.72000   | 1.72000   | 1.72000            | 161.94232          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN315 On 20/03/2023 Spot Bond |        |            | 4.77000   | 111.02081 | 4.77000            | 107.80900          |                   |            |  | 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            | 102.83600          |                   |            |  | 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            | 100.79049          |                   |            |  | 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 |        |            | 6.96000   | 111.06824 | 6.96000            | 111.04760          |                   |            |  | 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   | 112.96590 | 8.70700            | 120.00800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN366 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.53049          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN370 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59668          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN371 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 106.79314          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN379 On 20/03/2024 Spot Bond |        |            | 10.98000  | 101.04565 | 10.98000           | 101.01631          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN379 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 CLN379</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 113.37200          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN380 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN380</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38 On 20/09/2024 Spot Bond |        |            | 6.50000   | 118.57611 | 6.50000            | 115.39900          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN384 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN384</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN38 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 105.47300          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN385 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN385</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.09626          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN394 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN394</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27600          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN398 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN398</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27370          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN399 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN399</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN45 On 31/01/2022 Spot Bond |        |            | 1.72000   | 171.85901 | 1.72000            | 171.81346          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN452 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN452</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN45 On 31/01/2025 Spot Bond |        |            | 5.00000   | 138.50053 | 5.00000            | 138.45148          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN453 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN453</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN45 On 31/01/2025 Spot Bond |        |            | 5.44000   | 136.42617 | 5.44000            | 136.37624          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN454 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN454</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN45 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.96600          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN456 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN456</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN45 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.22939          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN457 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN457</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN45 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.17090          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN460 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.26883          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN460 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN460</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN462 On 13/03/2022 Spot Bond |        |            | 6.39000   | 104.91277 | 6.39000            | 104.89485          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN464 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN464</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN466 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.61876          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN465 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN465</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN468 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.18843          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN468 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN468</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN469 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.39297          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN469 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN469</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN471 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22255          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN472 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN472</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN473 On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 98.17400           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN475 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN475</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN476 On 29/11/2021 Spot Bond |        |            | 100.00000 | 69.98508  | 100.00000          | 69.85713           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN477 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN477</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN480 On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN482 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.31764          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN484 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN484</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN485 On 02/12/2021 Spot Bond |        |            | 5.88500   | 101.81732 | 5.88500            | 101.80110          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN487 On 23/06/2021 Spot Bond |        |            | 10.16000  | 99.83281  | 10.16000           | 106.86800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN487 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN487</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN488 On 28/07/2022 Spot Bond |        |            | 6.19000   | 106.37702 | 6.19000            | 106.35911          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN488 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN488</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN490 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.38447          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN490 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN490</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN493 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28285          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN493 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN493</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN495 On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00010          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN495 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN495</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN496 On 04/09/2024 Spot Bond |        |            | 6.59000   | 112.47106 | 6.59000            | 112.45125          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN496 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN496</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN497 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.03678          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN497 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN497</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN501 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81767          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN502 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.86424          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN502 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN502</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN504 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24429          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN504 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN504</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN505 On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24191          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN505 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN505</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN507 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.52298          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN507 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 CLN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN510 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.33521          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN510</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN511 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 94.60279           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN511 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN511</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN516 On 15/09/2022 Spot Bond |        |            | 9.96000   | 102.08157 | 9.96000            | 102.05461          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN516 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN516</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN517 On 30/10/2022 Spot Bond |        |            | 10.01000  | 100.85765 | 10.01000           | 100.83073          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN517 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN517</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN518 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.10223          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN519 On 30/06/2022 Spot Bond |        |            | 9.60000   | 104.02001 | 9.60000            | 104.26145          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN519 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN519</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN520 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.24757          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN520 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN520</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN522 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.05637          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN524 On 09/09/2022 Spot Bond |        |            | 9.20000   | 102.07435 | 9.20000            | 102.04940          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN524 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN524</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN525 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.41666          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN526 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.01049          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN526 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN527 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.53615          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN527 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN527</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN527 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91174          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN528 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN528</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN528 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.31770          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN529 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN529</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN529 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.24757          |                   |            |  | 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            | 101.19054          |                   |            |  | 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            | 100.69802          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN534 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN534</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN534 On 18/07/2025 Spot Bond |        |            | 8.91500   | 108.67810 | 8.91500            | 108.65191          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN535 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN535</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN535 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.45946           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN536 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN536</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN536 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.54912          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN537 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN537</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN537 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.79503          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN540 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN540</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN540 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 139.24600          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN541 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN541</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN541 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00007          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN542 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN542</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN54 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.97358          |                   |            |  | 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 |        |            | 8.38500   | 109.54558 | 8.38500            | 109.52072          |                   |            |  | 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 |        |            | 8.43500   | 106.98111 | 8.43500            | 106.95709          |                   |            |  | 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 |        |            | 8.52500   | 106.48838 | 8.52500            | 106.46423          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN548 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN548</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 18/04/2028 Spot Bond |        |            |           |           | 0.00000            | 306.43671          |                   |            |  | 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>         |            |
| <b>Total For CLN554</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.23429          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN556 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN556</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29721          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN557 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN557</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.11013          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN558 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN558</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88052          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN559 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN559</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN56 On 20/12/2023 Spot Bond |        |            | 100.00000 |           | 0.00000            | 114.51600          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN560 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 CLN560</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN56 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.32650          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN561 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN561</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN56 On 12/11/2025 Spot Bond |        |            | 10.19000  | 100.36118 | 10.19000           | 100.40776          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN562 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN562</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN56 On 12/11/2025 Spot Bond |        |            | 8.38500   | 107.01803 | 8.38500            | 106.99415          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN563 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN563</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN56 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33752          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN564 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN564</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN56 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14222          |                   |            |  | 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>         |            |
| CLN56 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 103.64027          |                   |            |  | 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>         |            |
| CLN56 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.93998           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN567 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN567</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN56 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30756          |                   |            |  | 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>         |            |
| CLN57 On 12/11/2025 Spot Bond |        |            | 8.61500   | 105.48670 | 8.61500            | 105.46253          |                   |            |  | 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>         |            |
| CLN57 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31264          |                   |            |  | 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>         |            |
| CLN57 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.30918          |                   |            |  | 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>         |            |
| CLN57 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.21407          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 101.30345          |                   |            |  | 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            | 100.66929          |                   |            |  | 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            | 100.91840          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN579 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN579</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN579 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33179          |                   |            |  | 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 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00005          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN582 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN582</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN582 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.42299          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN583 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN583</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN583 On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60668          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN584 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN584</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN584 On 31/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN585 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN585</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN585 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 103.80299          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN586 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN586</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN586 On 10/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.30188          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN587 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN587</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN587 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.09801          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN588 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN588</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN589 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.15968          |                   |            |  | 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            | 102.30500          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN590 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN590</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN591 On 05/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.42685          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN591 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN591</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN592 On 05/12/2026 Spot Bond |        |            | 3.42000   | 143.48383 | 3.42000            | 115.18317          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN592 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN592</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN593 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.10825          |                   |            |  | 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>         |            |
| CLN594 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.95002          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN594 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN594</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN595 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.10825          |                   |            |  | 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 |        |            | 9.16000   | 9.16000   | 9.16000            | 100.17051          |                   |            |  | 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 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.86596          |                   |            |  | 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 10/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18520          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN598 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN598</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN599 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.15968          |                   |            |  | 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            | 101.15968          |                   |            |  | 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            | 101.15968          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN601 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 CLN601</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN601 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN602 On 05/08/2024 Spot Bond |        |            | 8.74500   | 8.74500   | 8.74500            | 102.75639          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN603 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN603</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN603 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37599          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN604 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN604</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN604 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.28190          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN605 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN605</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN605 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 102.51819          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN606 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN606</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN606 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.69234          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN607 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN607</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN607 On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.10735          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN608 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN608</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN608 On 30/04/2023 Spot Bond |        |            | 9.32000   | 100.79963 | 9.32000            | 100.77454          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN609 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN609</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN609 On 02/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN610 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN610</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN610 On 23/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.56895          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN611 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN611</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN611 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 102.31186          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN612 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN612</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN612 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.30261          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN612 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN612</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN612 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.10361          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN613 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN613</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN613 On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.99997           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN614 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN614</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN614 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.93270          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN615 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN615</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN615 On 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 97.96300           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN616 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 102.75415          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN617 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.84423          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN618 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN618</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN618 On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 99.99998           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN619 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48827          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN620 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN620</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN620 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.48653          |                   |            |  | 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>         |            |
| CLN621 On 28/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.56610          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN622 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN622</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN622 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 94.54800           |                   |            |  | 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            | 100.55862          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN624 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN624</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN625 On 25/01/2023 Spot Bond |        |            | 6.20000   | 107.46914 | 6.20000            | 107.45101          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN625 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN625</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN626 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.21569          |                   |            |  | 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            | 89.88857           |                   |            |  | 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 |        |            | 11.76500  | 64.75202  | 11.76500           | 86.40378           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN628 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN628</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN629 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24385          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN629 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN629</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN630 On 19/08/2025 Spot Bond |        |            | 9.08500   | 104.07857 | 9.08500            | 104.05304          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN630 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN630</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN631 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.21472          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN631 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN631</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN632 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22258          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN632 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN632</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN633 On 09/10/2034 Spot Bond |        |            |           |           | 0.00000            | 101.05012          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN633 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN633</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN634 On 09/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32622          |                   |            |  | 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            | 101.65876          |                   |            |  | 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 Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN635</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN635 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14626          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN636 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN636</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN636 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.21375          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN637 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN637</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN637 On 19/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35018          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN638 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN638</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN638 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27418          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN639 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN639</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN639 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23314          |                   |            |  | 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            | 100.61014          |                   |            |  | 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            | 100.14707          |                   |            |  | 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            | 101.13742          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN645 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN645</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN645 On 29/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50642          |                   |            |  | 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            | 101.13944          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN647 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN647</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN647 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.21375          |                   |            |  | 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            | 99.99985           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN649 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN649</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN650 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.21375          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN650 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN650</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN651 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.17153          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN651 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN651</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN652 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.21375          |                   |            |  | 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>         |            |
| CLN653 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            | 102.08300          |                   |            |  | 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            | 101.33172          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN656 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN656</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN656 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.04221          |                   |            |  | 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            | 101.82845          |                   |            |  | 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            | 99.77600           |                   |            |  | 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            | 98.43900           |                   |            |  | 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            | 114.24800          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN664 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 135.24800          |                   |            |  | 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>         |            |
| CLN665 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32593          |                   |            |  | 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>         |            |
| CLN666 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.03832          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN666 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN666</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN667 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.25636          |                   |            |  | 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            | 106.08076          |                   |            |  | 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            | 103.08953          |                   |            |  | 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            | 100.06076          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN670 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN670</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN671 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23636          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN671 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN671</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN672 On 09/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.26085          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN672 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN672</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN673 On 31/01/2025 Spot Bond |        |            | 3.95448   | 143.57939 | 3.95448            | 116.64512          |                   |            |  | 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 |        |            | 3.95448   | 143.57939 | 3.95448            | 116.64588          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN674 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN674</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN675 On 18/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.41113          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN675 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 CLN675</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN675 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24120          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN676 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN676</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN676 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.25410          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN677 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN677</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN677 On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.94934           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN678 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN678</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN678 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.09619          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN679 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN679</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN679 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36419          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN680 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN680</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN680 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24540          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN681 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN681</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN681 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19914          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN682 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN682</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN682 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04726          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN683 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN683</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN683 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.07741          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN684 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN684</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN684 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.30435          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN685 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN685</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN685 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.28451          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN687 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN687</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN687 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.28427          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN688 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN688</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN690 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.12444          |                   |            |  | 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>         |            |
| CLN691 On 01/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.96033          |                   |            |  | 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>         |            |
| CLN692 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.12452          |                   |            |  | 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>         |            |
| CLN693 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.29515          |                   |            |  | 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>         |            |
| CLN694 On 07/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.99563          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN695 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN695</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN695 On 31/01/2024 Spot Bond |        |            | 9.57000   | 9.57000   | 9.57000            | 93.52117           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN696 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN696</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN696 On 28/02/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 86.09936           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN697 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN697</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN697 On 31/08/2024 Spot Bond |        |            | 11.45500  | 11.45500  | 11.45500           | 84.53412           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN698 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN698</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN698 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 103.89613          |                   |            |  | 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            | 100.00004          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN700 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN700</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN701 On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27790          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN701 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN701</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN702 On 31/03/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 84.96050           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN702 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN702</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN703 On 28/02/2023 Spot Bond |        |            | 10.39000  | 10.39000  | 10.39000           | 81.25321           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN703 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN703</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN704 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.79627          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN704 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN704</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN705 On 31/08/2024 Spot Bond |        |            | 11.10000  | 11.10000  | 11.10000           | 86.68218           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN705 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN705</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN706 On 28/02/2035 Spot Bond |        |            | 10.88000  | 10.88000  | 10.88000           | 88.05482           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN706 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN706</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN707 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.26055          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN707 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN707</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN708 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.21554          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN708 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN708</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN709 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.09791          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN709 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN709</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN710 On 31/01/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 83.08667           |                   |            |  | 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>         |            |
| CLN711 On 31/01/2024 Spot Bond |        |            | 11.15500  | 11.15500  | 11.15500           | 83.33533           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN711 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN711</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN712 On 11/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.10486          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN712 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN712</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN713 On 12/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25861          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN713 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 CLN713</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN713 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.10544          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN714 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN714</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN714 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.10544          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN715 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN715</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN715 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.10544          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN716 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN716</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN716 On 31/01/2024 Spot Bond |        |            | 11.35500  | 11.35500  | 11.35500           | 82.10358           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN717 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN717</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN717 On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.89834          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN718 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN718</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN718 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.09371          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN719 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN719</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN719 On 31/01/2037 Spot Bond |        |            | 11.52500  | 11.52500  | 11.52500           | 81.07896           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN720 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN720</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN720 On 31/01/2024 Spot Bond |        |            | 11.47000  | 11.47000  | 11.47000           | 81.40824           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN721 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN721</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN721 On 01/06/2026 Spot Bond |        |            |           |           | 0.00000            | 99.98750           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN722 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN722</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN722 On 31/01/2024 Spot Bond |        |            | 11.35000  | 11.35000  | 11.35000           | 82.13403           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN723 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN723</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN723 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01316          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN724 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN724</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN724 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.01316          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 101.01316          |                   |            |  | 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            | 101.03200          |                   |            |  | 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            | 101.03200          |                   |            |  | 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            | 101.03200          |                   |            |  | 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           | 84.69205           |                   |            |  | 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           | 85.75677           |                   |            |  | 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           | 86.41221           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN732 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN732</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN732 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN733 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN733</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN733 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.11586          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN734 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN734</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN734 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33845          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN735 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN735</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN735 On 31/01/2022 Spot Bond |        |            | 9.25000   | 9.25000   | 9.25000            | 95.28906           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN737 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91716          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN737 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN737</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN738 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.95975          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN738 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN738</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN739 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 104.63800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN739 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN739</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN740 On 31/01/2022 Spot Bond |        |            | 9.51000   | 9.51000   | 9.51000            | 93.84931           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN740 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN740</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN741 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.21052          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN741 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN741</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN742 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.76558          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN742 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN742</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN743 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.48419          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN743 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN743</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN744 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.36533          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN744 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN744</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN745 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.45486          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN745 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN745</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN746 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00011          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN746 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN746</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN747 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.30206          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN747 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN747</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN748 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.24627          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN748 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 CLN748</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |            |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 7.69000   | 103.22668 | 7.69000            | 103.20539          |                   |                              | 0.00                 | 0                     |            |
| <b>Total CLN81 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLN81</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |            |
| CLNF16 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.22661          |                   |                              | 0.00                 | 0                     |            |
| <b>Total CLNF16 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |            |
| <b>Total For CLNF16</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>              |            |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 7.59000   | 108.32790 | 7.59000            | 108.30573          |                   | 19,354,500,000,000.00        | 2,550,000,000        | 850,000,000           |            |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>19,354,500,000,000.00</b> | <b>2,550,000,000</b> | <b>850,000,000</b>    |            |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   | <b>19,354,500,000,000.00</b> | <b>2,550,000,000</b> | <b>850,000,000</b>    |            |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 9.53500   | 112.61796 | 9.53500            | 112.58914          |                   | 0.00                         | 0                    | 0                     |            |
| <b>Total COJ08 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| <b>Total For COJ08</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| COJG0 On 09/06/2024 Spot Bond  |        |            | 6.37000   | 110.10493 | 6.37000            | 110.08596          |                   | 0.00                         | 0                    | 18,900,000,000        |            |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>18,900,000,000</b> |            |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>18,900,000,000</b> |            |
| COT01 On 03/04/2023 Spot Bond  |        |            | 7.02500   | 104.99013 | 7.02500            | 104.97032          |                   | 0.00                         | 0                    | 0                     |            |
| <b>Total COT01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| <b>Total For COT01</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| COT02 On 03/04/2028 Spot Bond  |        |            | 9.94500   | 102.86111 | 9.94500            | 102.83383          |                   | 0.00                         | 0                    | 100,000,000           |            |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>100,000,000</b>    |            |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>100,000,000</b>    |            |
| COT03 On 05/06/2028 Spot Bond  |        |            | 10.03500  | 97.05284  | 10.03500           | 97.02674           |                   | 0.00                         | 0                    | 0                     |            |
| <b>Total COT03 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 9.39000   | 9.39000   | 9.39000            | 110.28492          |                   | 0.00                         | 0                    | 0                     |            |
| <b>Total CPV01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| <b>Total For CPV01</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| CS003 On 12/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.21784          |                   | 0.00                         | 0                    | 0                     |            |
| <b>Total CS003 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| <b>Total For CS003</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| DENG8 On 21/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.12446          |                   | 0.00                         | 0                    | 0                     |            |
| <b>Total DENG85 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| <b>Total For DENG85</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>              |            |
| DENG8 On 28/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.08858          |                   | 0.00                         | 0                    | 0                     |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total DENG87 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DENG87</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DENG8 On 28/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.87601          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DENG88 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DENG88</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DENG9 On 20/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.07737          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DENG91 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DENG91</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DENG9 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57462          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DENG99 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DENG99</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DNG10 On 11/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.31511          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DNG100 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DNG100</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DNG10 On 23/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.13405          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DNG101 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DNG101</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DNG10 On 28/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.03239          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DNG102 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DNG102</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DNG10 On 10/12/2021 Spot Bond |        |            |           |           | 0.00000            | 99.84622           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DNG103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DNG103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DOL01 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 102.60060          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DOL012 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DOL012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DSY01 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.14388          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DSY01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DSY01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DSY02 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08384          |                   |            |  | 0.00        | 200,000,000        | 100,000,000        |
| <b>Total DSY02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For DSY02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| DSY03 On 21/11/2024 Spot Bond |        |            | 8.78500   | 8.78500   | 8.78500            | 105.20011          |                   |            |  | 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>           |                    |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                | Value             | Contracts Traded   | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|--------------------|------------|
| DSY04 On 21/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.62884          |                   |                           | 0.00              | 0                  |            |
| <b>Total DSY04 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>           |            |
| <b>Total For DSY04</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>           |            |
| DSY05 On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.15583          |                   |                           | 0.00              | 0                  |            |
| <b>Total DSY05 SPOT</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>           |            |
| <b>Total For DSY05</b>         |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>           |            |
| DV2021 On 18/06/2021 Spot Bond |        |            | 6.14000   | 104.21696 | 6.14000            | 104.19949          |                   |                           | 0.00              | 0                  |            |
| <b>Total DV2021 SPOT</b>       |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>           |            |
| <b>Total For DV2021</b>        |        |            |           |           |                    |                    |                   |                           | <b>0.00</b>       | <b>0</b>           |            |
| DV23 On 27/02/2023 Spot Bond   |        |            | 6.51000   | 108.23254 | 6.51000            | 108.21340          |                   | 167,494,488,000.00        | 25,728,800        | 335,818,200        |            |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>167,494,488,000.00</b> | <b>25,728,800</b> | <b>335,818,200</b> |            |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   | <b>167,494,488,000.00</b> | <b>25,728,800</b> | <b>335,818,200</b> |            |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 34.28848  | 100.00000          | 34.21176           |                   | 0.00                      | 0                 |                    |            |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 34.28848  | 100.00000          | 34.21176           |                   | 0.00                      | 0                 |                    |            |
| <b>Total DV23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                    |            |
| <b>Total For DV23/R2023</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                    |            |
| DV24 On 18/02/2024 Spot Bond   |        |            | 6.06000   | 111.70387 | 6.06000            | 111.68544          |                   | 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   | 102.72896 | 9.69000            | 102.70211          |                   | 0.00                      | 0                 |                    |            |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 102.72896 | 9.69000            | 102.70211          |                   | 0.00                      | 0                 |                    |            |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                    |            |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                    |            |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.23000  | 97.10858  | 11.23000           | 97.07928           |                   | 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  | 102.84322 | 10.10000           | 102.81523          |                   | 0.00                      | 0                 |                    |            |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 102.84322 | 10.10000           | 102.81523          |                   | 0.00                      | 0                 |                    |            |
| <b>Total DV29/R213 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                    |            |
| <b>Total For DV29/R213</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                    |            |
| DVF21 On 29/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.00003          |                   | 0.00                      | 0                 |                    |            |
| <b>Total DVF21 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                    |            |
| <b>Total For DVF21</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                    |            |
| DVF22 On 28/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.69659          |                   | 0.00                      | 0                 |                    |            |
| <b>Total DVF22 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                    |            |
| <b>Total For DVF22</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>               | <b>0</b>          |                    |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| DVF22f On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.41558           |                   |            |  | 0.00        | 0                | 1,000,000,00        |
| <b>Total DVF22B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For DVF22B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| DVF22k On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69329          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVF22C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF22C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVF24 On 23/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 98.05048           |                   |            |  | 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            | 98.54687           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVF26 On 02/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 96.17648           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVF26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVF27 On 02/04/2029 Spot Bond  |        |            |           |           | 0.00000            | 99.27690           |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVFB2 On 31/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVFB21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVFB21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVFB2i On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 97.17703           |                   |            |  | 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>         |                     |
| DVFB2i On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.42274          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVFB26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVFB26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVFB2' On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.42660          |                   |            |  | 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>         |                     |
| DVFB2i On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 95.66778           |                   |            |  | 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>         |                     |
| DVFB2i On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.45089          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVFB29 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 DVFB29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| DVFB31 On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.16664          |                   |            |  | 0.00        | 0                | 1,000,000,00        |
| <b>Total DVFB30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For DVFB30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| DVFB3 On 21/08/2025 Spot Bond   |        |            |           |           | 0.00000            | 100.17465          |                   |            |  | 0.00        | 0                |                     |
| <b>Total DVFB31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For DVFB31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| E175 On 01/08/2021 Spot Bond    |        |            | 4.33000   | 105.98306 | 4.33000            | 105.97058          |                   |            |  | 0.00        | 0                |                     |
| <b>Total E175 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For E175</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ECN22 On 14/03/2022 Spot Bond   |        |            | 5.59500   | 105.22609 | 5.59500            | 105.21031          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ECN22 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ECN22</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ECN24 On 14/03/2024 Spot Bond   |        |            | 6.50000   | 110.77851 | 6.50000            | 110.75926          |                   |            |  | 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   |        |            | 4.93500   | 108.53051 | 4.93500            | 108.49250          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ECN32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ECN32</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| EL037 On 31/01/2037 Spot Bond   |        |            | 4.84000   | 96.56212  | 4.84000            | 96.52836           |                   |            |  | 0.00        | 0                |                     |
| <b>Total EL037 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For EL037</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| EL037/I On 31/01/2037 Spot Bond |        |            | 2.25000   | 134.12502 | 2.25000            | 134.08752          |                   |            |  | 0.00        | 0                |                     |
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| EL28 On 02/05/2028 Spot Bond    |        |            | 3.65000   | 145.17884 | 3.67000            | 144.95201          |                   |            |  | 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    |        |            | 3.68200   | 131.58698 | 3.68200            | 131.54529          |                   |            |  | 0.00        | 0                |                     |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| EL30 On 29/07/2030 Spot Bond    |        |            | 3.72500   | 129.01338 | 3.72500            | 128.97213          |                   |            |  | 0.00        | 0                |                     |
| <b>Total EL30 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For EL30</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| EL31 On 02/06/2031 Spot Bond    |        |            | 4.57500   | 110.54559 | 4.57500            | 110.50777          |                   |            |  | 0.00        | 0                |                     |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total EL31 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EL31</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EL36 On 31/01/2036 Spot Bond    |        |            | 4.81000   | 98.55774  | 4.81000            | 98.52334           |                   |            |  | 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   | 134.12502 | 2.25000            | 134.08752          |                   |            |  | 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            | 145.94850          |                   |            |  | 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            | 143.61668          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN002 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN002</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN003 On 23/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 115.25860          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN003 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN003</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN004 On 23/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 113.42950          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN004 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN004</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN006 On 09/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 110.84585          |                   |            |  | 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            | 109.92419          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN007 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN007</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN008 On 17/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 110.14154          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN008 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN008</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN009 On 28/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 108.48736          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN009 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN009</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN010 On 19/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.77733          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN010 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN010</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ELN011 On 22/04/2022 Spot Bond |        |            |           |           | 0.00000            | 102.06031          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN012 On 23/12/2021 Spot Bond |        |            |           |           | 0.00000            | 99.20761           |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN013 On 15/04/2024 Spot Bond |        |            |           |           | 0.00000            | 97.63617           |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN014 On 21/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.29060           |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM03 On 04/05/2024 Spot Bond  |        |            | 9.10500   | 103.12928 | 9.10500            | 103.10432          |                   |            |  | 0.00        | 0                | 18,100,000,00        |
| <b>Total EMM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,100,000,00</b> |
| <b>Total For EMM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,100,000,00</b> |
| EMM04 On 16/05/2028 Spot Bond  |        |            | 10.83000  | 10.83000  | 10.83000           | 95.55255           |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 11.18000  | 11.18000  | 11.18000           | 99.64903           |                   |            |  | 0.00        | 0                | 666,666,60           |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>666,666,60</b>    |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>666,666,60</b>    |
| EMM06 On 23/06/2025 Spot Bond  |        |            | 9.18500   | 108.03609 | 9.18500            | 106.34935          |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM07 On 10/07/2027 Spot Bond  |        |            | 9.18500   | 9.18500   | 9.18500            | 107.42545          |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM07 On 17/07/2032 Spot Bond  |        |            | 11.35000  | 11.35000  | 11.35000           | 81.92213           |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM07P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM07P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM08 On 18/06/2030 Spot Bond  |        |            | 10.36000  | 10.36000  | 10.36000           | 105.83429          |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM08P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM08P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM09 On 18/06/2032 Spot Bond  |        |            | 11.35000  | 11.35000  | 11.35000           | 100.48058          |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM09P 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 EMM09P</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              |                      |
| EPF014 On 28/05/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |                               |  | 0.00                  | 0                     |                      |
| <b>Total EPF014 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For EPF014</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              |                      |
| EPF015 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.93757           |                   |                               |  | 0.00                  | 0                     |                      |
| <b>Total EPF015 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For EPF015</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              |                      |
| EPF016 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.90780           |                   |                               |  | 0.00                  | 125,899,000           | 62,949,500           |
| <b>Total EPF016 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>125,899,000</b>    | <b>62,949,500</b>    |
| <b>Total For EPF016</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>125,899,000</b>    | <b>62,949,500</b>    |
| EPF017 On 07/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.90495           |                   |                               |  | 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            | 101.16100          |                   |                               |  | 0.00                  | 0                     |                      |
| <b>Total EPF018 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For EPF018</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              |                      |
| EPF019 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17096          |                   |                               |  | 0.00                  | 2,000,000,000         | 1,000,000,000        |
| <b>Total EPF019 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>2,000,000,000</b>  | <b>1,000,000,000</b> |
| <b>Total For EPF019</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>2,000,000,000</b>  | <b>1,000,000,000</b> |
| EPF020 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35208          |                   |                               |  | 0.00                  | 0                     |                      |
| <b>Total EPF020 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For EPF020</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              |                      |
| EPF021 On 02/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97008           |                   |                               |  | 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 |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 980,000,000,000,000.00        |  | 49,800,000,000        | 38,000,000,000        |                      |
| <b>Total EPF022 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>980,000,000,000,000.00</b> |  | <b>49,800,000,000</b> | <b>38,000,000,000</b> |                      |
| <b>Total For EPF022</b>        |        |            |           |           |                    |                    |                   | <b>980,000,000,000,000.00</b> |  | <b>49,800,000,000</b> | <b>38,000,000,000</b> |                      |
| EPFC47 On 10/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.31470          |                   |                               |  | 0.00                  | 0                     |                      |
| <b>Total EPFC47 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For EPFC47</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              |                      |
| EPFC48 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.15589          |                   |                               |  | 0.00                  | 0                     |                      |
| <b>Total EPFC48 SPOT</b>       |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For EPFC48</b>        |        |            |           |           |                    |                    |                   |                               |  | <b>0.00</b>           | <b>0</b>              |                      |
| EQT003 On 03/06/2022 Spot Bond |        |            |           |           | 0.00000            | 99.95988           |                   |                               |  | 0.00                  | 0                     |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total EQT002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT002 On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 99.95859           |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT003 On 16/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.66775          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT004 On 10/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.85150           |                   |            |  | 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>         |            |
| EQT005 On 30/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.47822          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3B6 On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21055          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3B6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3B6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3B6 On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20104          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3B7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3B7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3B7 On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22571          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3C6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3C6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERS3C6 On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20293          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS3C7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS3C7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERSA27 On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21240          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERSA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERSA25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERSA25 On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.19804          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERSA26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERSA26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERSA26 On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.19345          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERSA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERSA27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value                | Contracts Traded     | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|----------------------|------------|
| ERSA2 On 17/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.22188          |                   |            |                             | 0.00                 | 0                    |            |
| <b>Total ERSA28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For ERSA28</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| ES23 On 25/01/2023 Spot Bond   |        |            | 5.85000   | 109.92823 | 5.85000            | 109.91072          |                   |            |                             | 0.00                 | 0                    |            |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 103.48267 | 10.00000           | 103.45478          |                   |            |                             | 0.00                 | 0                    |            |
| <b>Total ES23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For ES23/R2023</b>    |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| ES26 On 02/04/2026 Spot Bond   |        |            | 8.25500   | 99.68106  | 8.25500            | 99.65903           |                   |            | 41,814,299,150,000.00       | 5,065,330,000        | 3,122,066,000        |            |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,814,299,150,000.00</b> | <b>5,065,330,000</b> | <b>3,122,066,000</b> |            |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |            | <b>1,814,299,150,000.00</b> | <b>5,065,330,000</b> | <b>3,122,066,000</b> |            |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 101.27027 | 7.85000            | 101.24897          |                   |            |                             | 0.00                 | 0                    |            |
| <b>Total ES26/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For ES26/R186</b>     |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| ES33 On 15/09/2033 Spot Bond   |        |            | 11.12500  | 77.59520  | 11.07500           | 77.84621           |                   |            | 1,064,847,175,000.00        | 95,716,600           | 2,213,164,400        |            |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,064,847,175,000.00</b> | <b>95,716,600</b>    | <b>2,213,164,400</b> |            |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>1,064,847,175,000.00</b> | <b>95,716,600</b>    | <b>2,213,164,400</b> |            |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 101.57283 | 7.50000            | 101.55251          |                   |            |                             | 0.00                 | 0                    |            |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| ES42 On 25/04/2042 Spot Bond   |        |            | 11.61000  | 76.58573  | 11.61000           | 76.56213           |                   |            | 685,094,490,000.00          | 59,009,000           | 6,114,280,800        |            |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>685,094,490,000.00</b>   | <b>59,009,000</b>    | <b>6,114,280,800</b> |            |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>685,094,490,000.00</b>   | <b>59,009,000</b>    | <b>6,114,280,800</b> |            |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 100.84508 | 8.50000            | 100.82215          |                   |            |                             | 0.00                 | 0                    |            |
| <b>Total ES42/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For ES42/R214</b>     |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| EXX04 On 13/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.22976          |                   |            |                             | 0.00                 | 0                    |            |
| <b>Total EXX04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For EXX04</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| EXX05 On 13/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.27962          |                   |            |                             | 0.00                 | 0                    |            |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b>          | <b>0</b>             |            |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.11507          |                   |            |                             | 0.00                 | 0                    |            |
| <b>Total FBJ22Z 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 FBJ22Z</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FIFB14 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22918          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total FIFB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FIFB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FIFB15 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16283          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total FIFB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FIFB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FIFB16 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20741          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total FIFB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FIFB16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FIFB17 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.21684          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total FIFB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FIFB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FIFB18 On 29/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49351          |                   |            |  | 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            | 100.99995          |                   |            |  | 0.00        | 200,000,000        | 300,000,000        |
| <b>Total FIFB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>300,000,000</b> |
| <b>Total For FIFB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>300,000,000</b> |
| FIFC36 On 19/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16829          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total FIFC36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FIFC36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FRB13 On 02/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.97355           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total FRB13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRB13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FRB14 On 02/06/2021 Spot Bond  |        |            | 5.09000   | 5.09000   | 5.09000            | 99.97212           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total FRB14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRB14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FRB17 On 08/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.36231          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total FRB17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRB17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FRB17/ On 08/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total FRB17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For FRB17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| FRB21 On 24/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.27055          |                   |            |  | 0.00        | 0                  |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| <b>Total FRB21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For FRB21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| FRB22 On 08/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 104.89986          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total FRB22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For FRB22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| FRB23 On 20/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 103.11922          |                   |            |  | 0.00        | 94,000,000         | 47,000,00           |
| <b>Total FRB23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>94,000,000</b>  | <b>47,000,00</b>    |
| <b>Total For FRB23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>94,000,000</b>  | <b>47,000,00</b>    |
| FRB24 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 103.05759          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 104.95055          |                   |            |  | 0.00        | 0                  | 4,830,000,00        |
| <b>Total FRB25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,830,000,00</b> |
| <b>Total For FRB25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,830,000,00</b> |
| FRB26 On 03/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.00832          |                   |            |  | 0.00        | 118,000,000        | 59,000,00           |
| <b>Total FRB26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>118,000,000</b> | <b>59,000,00</b>    |
| <b>Total For FRB26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>118,000,000</b> | <b>59,000,00</b>    |
| FRB27 On 03/06/2026 Spot Bond  |        |            | 8.88500   | 105.12745 | 8.88500            | 105.10235          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total FRB27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For FRB27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| FRB28 On 02/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.68421          |                   |            |  | 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            | 101.27243          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total FRB29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For FRB29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| FRB30 On 19/04/2026 Spot Bond  |        |            | 8.08500   | 101.22146 | 8.08500            | 101.19954          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total FRB30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For FRB30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 0.78000   | 172.92027 | 0.78000            | 172.87891          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 1.76000   | 313.93746 | 1.76000            | 313.85398          |                   |            |  | 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>           |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded     | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|------------|
| FRBI25 On 31/01/2025 Spot Bond |        |            | 2.26500   | 2.26500   | 2.26500            | 152.21160          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 3.46000   | 199.74585 | 3.46000            | 199.68364          |                   |            | 13,840,000,000,000.00        | 4,000,000,000        | 2,000,000,000        |            |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>13,840,000,000,000.00</b> | <b>4,000,000,000</b> | <b>2,000,000,000</b> |            |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            | <b>13,840,000,000,000.00</b> | <b>4,000,000,000</b> | <b>2,000,000,000</b> |            |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 3.79500   | 3.79500   | 3.79500            | 106.68458          |                   |            | 0.00                         | 0                    |                      |            |
| <b>Total FRBI29 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |            |
| <b>Total For FRBI29</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |            |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 4.77500   | 4.77500   | 4.77500            | 217.53464          |                   |            | 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 |        |            | 5.31000   | 89.06490  | 5.31000            | 89.03275           |                   |            | 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 |        |            | 5.04500   | 94.79509  | 5.04500            | 94.76141           |                   |            | 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 |        |            | 6.33000   | 6.33000   | 6.33000            | 81.02328           |                   |            | 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 |        |            | 6.41000   | 6.41000   | 6.41000            | 80.23391           |                   |            | 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>             |                      |            |
| FRC107 On 03/06/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            | 0.00                         | 0                    |                      |            |
| <b>Total FRC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |            |
| <b>Total For FRC107</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                      |            |
| FRC169 On 31/01/2025 Spot Bond |        |            | 3.60000   | 3.60000   | 3.60000            | 145.30462          |                   |            | 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            | 96.45358           |                   |            | 0.00                         | 0                    |                      |            |
| <b>Total FRC181 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 FRC181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC20: On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC20: On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC21: On 04/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC22: On 31/01/2022 Spot Bond |        |            | 1.83000   | 171.73557 | 1.83000            | 171.68953          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC23: On 31/01/2022 Spot Bond |        |            | 2.69000   | 170.77587 | 2.69000            | 170.72608          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25: On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35175          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC251</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25: On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.20332          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC252</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25: On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25: On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 102.40652          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC26: On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.54963          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC265 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC265</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC26: On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.20977          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27: On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.49915          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC271 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC271</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC271 On 30/01/2023 Spot Bond |        |            | 9.58400   | 9.58400   | 9.58400            | 103.17857          |                   |            |  | 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>         |            |
| FRC272 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.14766          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC279 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.21875          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC280 On 27/02/2023 Spot Bond |        |            | 3.57000   | 3.57000   | 3.57000            | 111.30990          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC282 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.41557          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC284 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.11798          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC285 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC285</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC285 On 27/02/2023 Spot Bond |        |            | 3.40000   | 3.40000   | 3.40000            | 109.34941          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC286 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06236          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC289 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 102.29164          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC290 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC290</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC290 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26686          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC296 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27146          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| FRC29! On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.40701          |                   |            |  | 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            | 102.58240          |                   |            |  | 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            | 102.75099          |                   |            |  | 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            | 99.99987           |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC303 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC303</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC30! On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46350          |                   |            |  | 0.00        | 0                | 4,437,137,60        |
| <b>Total FRC305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,437,137,60</b> |
| <b>Total For FRC305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,437,137,60</b> |
| FRC30! On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.05177          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC306 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC306</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC30! On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.66932          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC30! On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03971          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC309 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC309</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC31! On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19605          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC31! On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.31287          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC31! On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.48147          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRC315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRC31! On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 101.29387          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRC316 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 FRC316</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRC31 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 100.50586          |                   |            | 0.00        | 0                |                   |
| <b>Total FRC317 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC317</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRC31 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 98.87342           |                   |            | 0.00        | 0                |                   |
| <b>Total FRC318 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC318</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRC31 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.31269          |                   |            | 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>         |                   |
| FRC32 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.34293          |                   |            | 0.00        | 0                | 200,000,00        |
| <b>Total FRC323 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For FRC323</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| FRC32 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.20907          |                   |            | 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            | 100.80594          |                   |            | 0.00        | 0                |                   |
| <b>Total FRC325 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC325</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRC32 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 102.34159          |                   |            | 0.00        | 0                |                   |
| <b>Total FRC326 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC326</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRC32 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85240          |                   |            | 0.00        | 0                |                   |
| <b>Total FRC327 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC327</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRC32 On 27/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.05399          |                   |            | 0.00        | 0                |                   |
| <b>Total FRC328 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC328</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRC32 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36624          |                   |            | 0.00        | 0                |                   |
| <b>Total FRC329 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC329</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRC33 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.67403          |                   |            | 0.00        | 0                |                   |
| <b>Total FRC330 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC330</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| FRC33 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.53843          |                   |            | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total FRC335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC335 On 13/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.32689          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC336 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC336</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC336 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 103.37123          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC337 On 09/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.29260          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC338 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC338</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC338 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.77191          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC339 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC339</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC339 On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73243          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC340 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC340</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC340 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.55373          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC341 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.19042          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC342 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC342</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC342 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.08679          |                   |            |  | 0.00        | 0                | 400,000,00        |
| <b>Total FRC343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,00</b> |
| <b>Total For FRC343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,00</b> |
| FRC343 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.72405          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC344 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC344</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC344 On 03/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.41263          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC345 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.41040          |                   |            |  | 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>         |                   |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC347 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.63152          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC347 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC347</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC348 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57066          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC348 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC348</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC349 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.54119          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC349 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC349</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC350 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.49087          |                   |            |  | 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>         |            |
| FRC351 On 31/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.99992           |                   |            |  | 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>         |            |
| FRC352 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.02085          |                   |            |  | 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>         |            |
| FRC353 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.54959          |                   |            |  | 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>         |            |
| FRC354 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.96432          |                   |            |  | 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>         |            |
| FRC355 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55043          |                   |            |  | 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>         |            |
| FRC356 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.53768          |                   |            |  | 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>         |            |
| FRC357 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54448          |                   |            |  | 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>         |            |
| FRC358 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39396          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC358 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 FRC358</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC35 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.65728          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC359 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC359</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.52425          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC360 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC360</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51753          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC361 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC361</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92576          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC362 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC362</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36 On 01/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.30047          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC363 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC363</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00012          |                   |            |  | 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            | 99.99988           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC365 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC365</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.46425          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC366 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC366</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC36 On 26/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.07694          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC367 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC367</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC66 On 31/01/2022 Spot Bond |        |            | 2.47000   | 2.47000   | 2.47000            | 170.97163          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC69 On 31/01/2022 Spot Bond |        |            | 2.41000   | 2.41000   | 2.41000            | 171.03872          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC71 On 31/01/2022 Spot Bond |        |            | 2.39000   | 2.39000   | 2.39000            | 171.06108          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total FRC71 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC71</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 4.34000   | 101.46933 | 4.34000            | 101.43539          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRI33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRI33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRI38 On 31/01/2038 Spot Bond  |        |            | 4.74000   | 110.33687 | 4.74000            | 110.29859          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRI38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRI38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRJ022 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.65955          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRJ022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRJ022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.27310          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRJ21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRJ21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRJ22 On 07/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.87937          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRJ22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRJ22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.60667          |                   |            |  | 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            | 101.26535          |                   |            |  | 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            | 104.49214          |                   |            |  | 0.00        | 0                | 360,000,00        |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>360,000,00</b> |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>360,000,00</b> |
| FRJ26 On 14/02/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.25678          |                   |            |  | 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            | 103.95618          |                   |            |  | 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>         |                   |
| FRJ29 On 14/02/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.79923          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS10( On 15/01/2024 Spot Bond |        |            | 4.23300   | 4.23300   | 4.23300            | 98.89793           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 31/01/2038 Spot Bond  |        |            | 4.66000   | 4.66000   | 4.66000            | 111.44679          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 23/01/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.01349          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 23/01/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.51837          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 31/01/2038 Spot Bond  |        |            | 4.80000   | 109.48494 | 4.80000            | 109.44675          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 07/12/2033 Spot Bond  |        |            | 4.62500   | 216.59166 | 4.62500            | 216.51728          |                   |            |  | 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  |        |            | 4.94000   | 107.52765 | 4.94000            | 107.48975          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 On 07/12/2033 Spot Bond  |        |            | 4.65500   | 4.65500   | 4.65500            | 215.87639          |                   |            |  | 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  |        |            | 3.15000   | 147.63598 | 3.15000            | 147.59108          |                   |            |  | 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   | 126.36125 | 3.70500            | 126.32093          |                   |            |  | 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  |        |            | 4.74000   | 110.33687 | 4.74000            | 110.29859          |                   |            |  | 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  |        |            | 4.77500   | 213.40955 | 4.77500            | 213.33539          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS120 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 FRS120</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 07/12/2033 Spot Bond |        |            | 4.82500   | 212.36125 | 4.82500            | 212.28721          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS121 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS121</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 31/01/2025 Spot Bond |        |            | 2.68000   | 120.34315 | 2.68000            | 150.02419          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS122 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS122</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 07/12/2033 Spot Bond |        |            | 4.85500   | 211.73526 | 4.85500            | 211.66125          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS123 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS123</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 31/01/2038 Spot Bond |        |            | 4.94000   | 107.52765 | 4.94000            | 107.48975          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS124 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS124</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 31/03/2028 Spot Bond |        |            | 4.21000   | 190.76992 | 4.21000            | 190.70667          |                   |            |  | 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>         |            |
| FRS12 On 31/01/2038 Spot Bond |        |            | 5.69000   | 97.73505  | 5.69000            | 97.69862           |                   |            |  | 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>         |            |
| FRS12 On 31/03/2028 Spot Bond |        |            | 4.10000   | 192.05716 | 4.10000            | 191.99405          |                   |            |  | 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>         |            |
| FRS13 On 31/03/2028 Spot Bond |        |            | 4.16000   | 191.35381 | 4.16000            | 191.29063          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS131 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS131</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 07/12/2033 Spot Bond |        |            | 5.36500   | 201.42406 | 5.36500            | 201.35090          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS132 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS132</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 31/01/2038 Spot Bond |        |            | 5.64000   | 98.35321  | 5.64000            | 98.31669           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS134 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS134</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 31/01/2038 Spot Bond |        |            | 4.94000   | 4.94000   | 4.94000            | 107.48975          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS135 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS135</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13 On 31/01/2038 Spot Bond |        |            | 4.92000   | 106.10113 | 4.92000            | 107.76672          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS136 On 31/03/2028 Spot Bond |        |            | 3.97000   | 193.59123 | 3.97000            | 193.52829          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS137 On 07/12/2033 Spot Bond |        |            | 5.13500   | 205.99785 | 5.13500            | 205.92431          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS138 On 31/03/2028 Spot Bond |        |            | 4.10000   | 192.05716 | 4.10000            | 191.99405          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS142 On 31/03/2028 Spot Bond |        |            | 4.10000   | 192.05716 | 4.10000            | 191.99405          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS143 On 31/03/2028 Spot Bond |        |            | 4.39000   | 188.68473 | 4.39000            | 188.62127          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS145 On 31/01/2025 Spot Bond |        |            | 3.45000   | 146.10777 | 3.45000            | 146.06214          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS146 On 31/01/2022 Spot Bond |        |            | 1.53000   | 172.07259 | 1.53000            | 172.02787          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS147 On 31/03/2028 Spot Bond |        |            | 4.45000   | 187.99546 | 4.45000            | 187.93192          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS149 On 31/03/2028 Spot Bond |        |            | 4.49000   | 187.53754 | 4.49000            | 187.47395          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS150 On 31/01/2025 Spot Bond |        |            | 3.42000   | 146.25975 | 3.42000            | 146.21421          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS151 On 31/03/2028 Spot Bond |        |            | 3.96500   | 193.65049 | 3.96500            | 193.58756          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS15: On 31/03/2028 Spot Bond |        |            | 4.50000   | 4.50000   | 4.50000            | 187.35966          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS16: On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 19.41645           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS17: On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 5.58113            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS17: On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66525          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS17: On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73256          |                   |            |  | 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            | 101.14959          |                   |            |  | 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            | 101.05795          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18: On 04/10/2021 Spot Bond |        |            |           |           | 0.00000            | 158.70527          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18: On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 174.89745          |                   |            |  | 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            | 143.92090          |                   |            |  | 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            | 160.28798          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS187 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 FRS187</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS19 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 38.65165           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS194 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS194</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS19 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35837          |                   |            |  | 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            | 100.41124          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS199 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS199</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS20 On 12/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.29986          |                   |            |  | 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            | 100.02615          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS201 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS201</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS20 On 23/08/2025 Spot Bond |        |            |           |           | 0.00000            | 91.57633           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS202 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS202</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS20 On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.73079          |                   |            |  | 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>         |            |
| FRS20 On 18/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.19189          |                   |            |  | 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>         |            |
| FRS21 On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 126.20404          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS213 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS213</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS21 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>         |            |
| FRS21 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>         |            |
| FRS21 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 106.08453          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS22( On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93603          |                   |            |  | 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>         |            |
| FRS22( 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>         |            |
| FRS22( On 06/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.56872          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS22( 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>         |            |
| FRS22( 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>         |            |
| FRS22( On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.08679          |                   |            |  | 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>         |            |
| FRS22( 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>         |            |
| FRS22( On 31/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82656          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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>         |            |
| FRS22( On 03/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23( On 14/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.27860          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS23 On 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            | 101.38274          |                   |            |  | 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            | 110.75411          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS238 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS238</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23 On 23/10/2025 Spot Bond |        |            |           |           | 0.00000            | 106.97760          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS239 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS239</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 103.68767          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS240 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS240</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24 On 04/12/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92657           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS241 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS241</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24 On 12/12/2025 Spot Bond |        |            |           |           | 0.00000            | 86.57771           |                   |            |  | 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            | 102.08684          |                   |            |  | 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 Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS243 On 29/12/2025 Spot Bond |        |            |           |           | 0.00000            | 102.17178          |                   |            |  | 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>         |            |
| FRS244 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.70976          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS245 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS245</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS245 On 19/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.05749          |                   |            |  | 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>         |            |
| FRS246 On 20/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS247 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>         |            |
| FRS248 On 26/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS250 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39396          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS251</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS251 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39480          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS252</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS252 On 22/02/2024 Spot Bond |        |            |           |           | 0.00000            | 95.55907           |                   |            |  | 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>         |            |
| FRS253 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39227          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS254 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS254</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS254 On 02/03/2024 Spot Bond |        |            |           |           | 0.00000            | 99.97420           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS255 On 04/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS257 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>         |            |
| FRS258 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 96.85746           |                   |            |  | 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>         |            |
| FRS259 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 102.19330          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS259 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS259</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS260 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.59473          |                   |            |  | 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>         |            |
| FRS261 On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 99.99997           |                   |            |  | 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>         |            |
| FRS262 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>         |            |
| FRS263 On 13/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS263 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS264 On 19/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 1.86000   | 1.86000   | 1.86000            | 313.10983          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS37 On 07/12/2023 Spot Bond  |        |            | 1.60000   | 315.13160 | 1.60000            | 315.04919          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS37 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS37</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS43 On 07/12/2023 Spot Bond  |        |            | 1.60000   | 1.60000   | 1.60000            | 315.04919          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS43 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS43</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value       | Contracts Traded  | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------|-------------------|------------------|
| FRS46 On 31/01/2022 Spot Bond |        |            | 0.77000   | 172.93164 | 0.77000            | 172.89031          |                   |            |                          | 0.00        | 0                 |                  |
| <b>Total FRS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRS46</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                  |
| FRS51 On 31/01/2022 Spot Bond |        |            | 0.77000   | 172.93164 | 0.77000            | 172.89031          |                   |            |                          | 0.00        | 0                 |                  |
| <b>Total FRS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRS51</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                  |
| FRS62 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.41243          |                   |            |                          | 0.00        | 0                 |                  |
| <b>Total FRS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRS62</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                  |
| FRS64 On 26/01/2042 Spot Bond |        |            | 4.64000   | 103.37291 | 4.64000            | 103.33730          |                   |            |                          | 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 |        |            | 4.14500   | 73.46913  | 4.14500            | 111.00492          |                   |            |                          | 0.00        | 0                 |                  |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                  |
| FRS85 On 31/01/2025 Spot Bond |        |            | 2.57000   | 2.57000   | 2.57000            | 150.60038          |                   |            |                          | 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 |        |            | 2.85000   | 2.85000   | 2.85000            | 149.13876          |                   |            |                          | 0.00        | 0                 |                  |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                  |
| FRS90 On 07/12/2023 Spot Bond |        |            | 2.66000   | 2.66000   | 2.66000            | 307.23462          |                   |            |                          | 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 |        |            | 4.97000   | 4.97000   | 4.97000            | 106.53050          |                   |            |                          | 0.00        | 0                 |                  |
| <b>Total FRX23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRX23</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                  |
| FRX24 On 10/12/2024 Spot Bond |        |            | 6.13500   | 114.16917 | 6.13500            | 114.15022          |                   |            |                          | 0.00        | 0                 | 20,000,00        |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          | <b>20,000,00</b> |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          | <b>20,000,00</b> |
| FRX25 On 26/07/2025 Spot Bond |        |            | 6.68500   | 114.33095 | 6.68500            | 114.31019          |                   |            |                          | 0.00        | 0                 |                  |
| <b>Total FRX25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRX25</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                  |
| FRX26 On 01/10/2026 Spot Bond |        |            | 7.42500   | 110.56692 | 7.42500            | 110.54490          |                   |            | 81,726,975,000.00        |             | 11,007,000        | 2,059,20         |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>81,726,975,000.00</b> |             | <b>11,007,000</b> | <b>2,059,20</b>  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            | <b>81,726,975,000.00</b>    | <b>11,007,000</b>  | <b>2,059,200</b>   |
| FRX27 On 07/03/2027 Spot Bond |        |            | 7.52500   | 114.64178 | 7.52500            | 114.61877          |                   |            | 1,505,000,000,000.00        | 200,000,000        | 100,000,000        |
| <b>Total FRX27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,505,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| <b>Total For FRX27</b>        |        |            |           |           |                    |                    |                   |            | <b>1,505,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |
| FRX28 On 26/07/2028 Spot Bond |        |            | 7.69500   | 116.65177 | 7.69500            | 116.62744          |                   |            | 0.00                        | 0                  |                    |
| <b>Total FRX28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FRX28</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FRX30 On 31/01/2030 Spot Bond |        |            | 8.81000   | 108.85076 | 8.81000            | 108.82484          |                   |            | 0.00                        | 0                  |                    |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FRX31 On 21/02/2031 Spot Bond |        |            | 8.91000   | 106.38355 | 8.91000            | 106.35793          |                   |            | 3,564,000,000,000.00        | 400,000,000        | 200,000,000        |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>3,564,000,000,000.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |            | <b>3,564,000,000,000.00</b> | <b>400,000,000</b> | <b>200,000,000</b> |
| FRX32 On 31/03/2032 Spot Bond |        |            | 9.03000   | 111.91701 | 9.03000            | 111.89001          |                   |            | 0.00                        | 0                  |                    |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FRX45 On 14/04/2045 Spot Bond |        |            | 10.70500  | 77.85737  | 10.70500           | 77.83519           |                   |            | 0.00                        | 0                  |                    |
| <b>Total FRX45 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FRX45</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FS6A2 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.06012          |                   |            | 0.00                        | 0                  |                    |
| <b>Total FS6A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FS6A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FS6A3 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46209          |                   |            | 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            | 100.15337          |                   |            | 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            | 100.14591          |                   |            | 0.00                        | 0                  |                    |
| <b>Total FS7A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FS7A2</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FS7A3 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.15096          |                   |            | 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            | 100.15245          |                   |            | 0.00                        | 0                  |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total FS7B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FS7B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GBL04 On 05/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.88666           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GBL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GBL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GBL05 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02617          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GBL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GBL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GH5A1 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.08106          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GH5A11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GH5A11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GH5A2 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14645          |                   |            |  | 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            | 100.08492          |                   |            |  | 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            | 100.08899          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GH5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GH5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GH5C1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.12405          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GH5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GH5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GRL35 On 12/06/2029 Spot Bond |        |            | 3.39500   | 115.05160 | 3.39500            | 115.01590          |                   |            |  | 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            | 101.07794          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GRT14 On 15/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.35820          |                   |            |  | 0.00        | 111,665,000        | 55,832,500        |
| <b>Total GRT14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>111,665,000</b> | <b>55,832,500</b> |
| <b>Total For GRT14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>111,665,000</b> | <b>55,832,500</b> |
| GRT16 On 17/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.69759          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GRT16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT17 On 17/10/2023 Spot Bond |        |            | 6.04000   | 110.20931 | 6.04000            | 110.19139          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT19 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.69286          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT20 On 03/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.62316          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT21 On 03/04/2024 Spot Bond |        |            | 8.83500   | 103.88131 | 8.83500            | 103.85677          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT22 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.64199          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT23 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.67762          |                   |            |  | 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            | 98.86469           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT24G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT24G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT25 On 09/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.17567          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT25G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT25G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT26 On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.66026          |                   |            |  | 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            | 99.65102           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT28 On 10/12/2021 Spot Bond |        |            |           |           | 0.00000            | 99.87758           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT29 On 10/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.87211           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| <b>Total For GRT29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| GRT30 On 10/12/2025 Spot Bond |        |            |           |           | 0.00000            | 98.28177           |                   |            |  | 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            | 100.03852          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total GRT31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For GRT31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| GRT32 On 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01426          |                   |            |  | 0.00        | 12,000,000,000        | 12,000,000,00        |
| <b>Total GRT32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>12,000,000,000</b> | <b>12,000,000,00</b> |
| <b>Total For GRT32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>12,000,000,000</b> | <b>12,000,000,00</b> |
| GRT33 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 97.92343           |                   |            |  | 0.00        | 64,000,000            | 32,000,00            |
| <b>Total GRT33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>64,000,000</b>     | <b>32,000,00</b>     |
| <b>Total For GRT33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>64,000,000</b>     | <b>32,000,00</b>     |
| GRT34 On 18/04/2029 Spot Bond |        |            |           |           | 0.00000            | 98.17331           |                   |            |  | 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            | 98.22678           |                   |            |  | 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            | 100.88879          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total GRT38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For GRT38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| GRT39 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.45446          |                   |            |  | 0.00        | 0                     |                      |
| <b>Total GRT39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For GRT39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| GRT40 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.02671           |                   |            |  | 0.00        | 0                     |                      |
| <b>Total GRT40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For GRT40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| GRT41 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.03886           |                   |            |  | 0.00        | 0                     |                      |
| <b>Total GRT41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For GRT41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                      |
| GRT42 On 20/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.16049          |                   |            |  | 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            | 102.15748          |                   |            |  | 0.00        | 0                     |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| <b>Total GRT45 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For GRT45</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| GRT46 On 24/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.03441          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GRT46 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For GRT46</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| GRT47 On 22/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.56701          |                   |            |  | 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            | 100.61367          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GRT48 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For GRT48</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| H10T1 On 26/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.52022          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total H10T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For H10T1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| H10T2 On 30/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.91497          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total H10T2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For H10T2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| H10T3 On 28/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.82342          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total H10T3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For H10T3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| H10T4 On 23/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.85544          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total H10T4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For H10T4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| H12T1 On 28/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.79004          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total H12T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For H12T1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| HC5T4 On 31/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total HC5T4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For HC5T4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| HILB07 On 11/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.63550          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total HILB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For HILB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| HILB08 On 29/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.21331           |                   |            |  | 0.00        | 111,367,800        | 55,683,90        |
| <b>Total HILB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>111,367,800</b> | <b>55,683,90</b> |
| <b>Total For HILB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>111,367,800</b> | <b>55,683,90</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|------------|
| HILB09 On 29/03/2025 Spot Bond |        |            |           |           | 0.00000            | 99.37318           |                   |                             | 0.00               | 0                  |            |
| <b>Total HILB09 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For HILB09</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| HILB10 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78229          |                   |                             | 0.00               | 0                  |            |
| <b>Total HILB10 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For HILB10</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| HILB11 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.40607          |                   |                             | 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            | 101.26798          |                   |                             | 0.00               | 0                  |            |
| <b>Total HILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For HILB12</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| HILB13 On 11/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.27084          |                   |                             | 0.00               | 0                  |            |
| <b>Total HILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For HILB13</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| HPF11 On 31/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.95037          |                   |                             | 0.00               | 0                  |            |
| <b>Total HPF11 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For HPF11</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| HPF12 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.89203          |                   |                             | 0.00               | 0                  |            |
| <b>Total HPF12 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For HPF12</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| HPF13 On 30/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.87543          |                   |                             | 0.00               | 0                  |            |
| <b>Total HPF13 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For HPF13</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| HWAY2 On 07/12/2023 Spot Bond  |        |            | 2.20000   | 310.68234 | 2.20000            | 310.59601          |                   |                             | 0.00               | 0                  |            |
| <b>Total HWAY23 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For HWAY23</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| HWAY2 On 07/12/2024 Spot Bond  |        |            | 2.55000   | 2.55000   | 2.55000            | 315.84827          |                   |                             | 0.00               | 0                  |            |
| <b>Total HWAY24 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| <b>Total For HWAY24</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| HWAY3 On 28/08/2030 Spot Bond  |        |            | 9.86000   | 105.64932 | 9.86000            | 105.62123          |                   | 1,972,000,000,000.00        | 200,000,000        | 100,000,000        |            |
| <b>Total HWAY30 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>1,972,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |            |
| <b>Total For HWAY30</b>        |        |            |           |           |                    |                    |                   | <b>1,972,000,000,000.00</b> | <b>200,000,000</b> | <b>100,000,000</b> |            |
| HWAY3 On 28/02/2033 Spot Bond  |        |            | 4.67000   | 78.87422  | 4.67000            | 101.02859          |                   | 0.00                        | 0                  | 0                  |            |
| <b>Total HWAY33 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>           |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                               | Value                  | Contracts Traded      | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|-----------------------|----------------------|
| <b>Total For HWAY33</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 11.17500  | 89.95353  | 11.17500           | 89.92652           |                   |            |                               | 0.00                   | 0                     | 6,850,000,00         |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              | <b>6,850,000,00</b>  |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              | <b>6,850,000,00</b>  |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 12.13208  | 100.00000          | 12.10493           |                   |            |                               | 0.00                   | 0                     |                      |
| <b>Total HWAY34/R208 SPOT</b> |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| <b>Total For HWAY34/R208</b>  |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 11.21500  | 89.27733  | 11.21500           | 89.25042           |                   |            |                               | 0.00                   | 0                     | 5,020,000,00         |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              | <b>5,020,000,00</b>  |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              | <b>5,020,000,00</b>  |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 12.13092  | 100.00000          | 12.10377           |                   |            |                               | 0.00                   | 0                     |                      |
| <b>Total HWAY35/R209 SPOT</b> |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| <b>Total For HWAY35/R209</b>  |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| HWF11 On 15/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78809          |                   |            |                               | 0.00                   | 0                     | 15,000,000,00        |
| <b>Total HWF11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              | <b>15,000,000,00</b> |
| <b>Total For HWF11</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              | <b>15,000,000,00</b> |
| HWF12 On 29/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59507          |                   |            |                               | 0.00                   | 0                     |                      |
| <b>Total HWF12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| <b>Total For HWF12</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| HWF13 On 28/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.03896          |                   |            |                               | 0.00                   | 0                     |                      |
| <b>Total HWF13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| <b>Total For HWF13</b>        |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b>            | <b>0</b>              |                      |
| I2025 On 31/01/2025 Spot Bond |        |            | 1.98000   | 153.77722 | 2.00000            | 153.62786          |                   |            | 261,769,464,000,000.00        | 132,206,800,000        | 448,954,551,00        |                      |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>261,769,464,000,000.00</b> | <b>132,206,800,000</b> | <b>448,954,551,00</b> |                      |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   |            | <b>261,769,464,000,000.00</b> | <b>132,206,800,000</b> | <b>448,954,551,00</b> |                      |
| I2029 On 31/03/2029 Spot Bond |        |            | 2.92500   | 113.55692 | 2.92500            | 113.52319          |                   |            | 357,480,630,000,000.00        | 122,215,600,000        | 149,637,686,10        |                      |
| <b>Total I2029 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>357,480,630,000,000.00</b> | <b>122,215,600,000</b> | <b>149,637,686,10</b> |                      |
| <b>Total For I2029</b>        |        |            |           |           |                    |                    |                   |            | <b>357,480,630,000,000.00</b> | <b>122,215,600,000</b> | <b>149,637,686,10</b> |                      |
| I2033 On 28/02/2033 Spot Bond |        |            | 3.84000   | 106.75209 | 3.84000            | 106.71781          |                   |            | 688,760,219,904,000.00        | 179,364,640,600        | 163,085,559,10        |                      |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>688,760,219,904,000.00</b> | <b>179,364,640,600</b> | <b>163,085,559,10</b> |                      |
| <b>Total For I2033</b>        |        |            |           |           |                    |                    |                   |            | <b>688,760,219,904,000.00</b> | <b>179,364,640,600</b> | <b>163,085,559,10</b> |                      |
| I2038 On 31/01/2038 Spot Bond |        |            | 4.02000   | 121.20675 | 4.04000            | 120.84832          |                   |            | 95,651,979,696,000.00         | 23,794,024,800         | 357,990,144,60        |                      |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>95,651,979,696,000.00</b>  | <b>23,794,024,800</b>  | <b>357,990,144,60</b> |                      |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   |            | <b>95,651,979,696,000.00</b>  | <b>23,794,024,800</b>  | <b>357,990,144,60</b> |                      |
| I2046 On 31/03/2046 Spot Bond |        |            | 4.05000   | 109.76357 | 4.05000            | 109.72764          |                   |            | 114,714,809,630,000.00        | 275,238,224,600        | 293,913,133,50        |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                        | Contracts Traded       | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|------------------------|-----------------------|
| <b>Total I2046 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>14,714,809,630,000.00</b> | <b>275,238,224,600</b> | <b>293,913,133,50</b> |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   |            |  | <b>14,714,809,630,000.00</b> | <b>275,238,224,600</b> | <b>293,913,133,50</b> |
| I2050 On 31/12/2050 Spot Bond  |        |            | 4.04500   | 113.67491 | 4.04500            | 113.63759          |                   |            |  | 303,891,803,762,000.00       | 75,127,763,600         | 240,056,256,90        |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>13,891,803,762,000.00</b> | <b>75,127,763,600</b>  | <b>240,056,256,90</b> |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            |  | <b>13,891,803,762,000.00</b> | <b>75,127,763,600</b>  | <b>240,056,256,90</b> |
| IBL101 On 24/05/2022 Spot Bond |        |            | 5.90500   | 5.90500   | 5.90500            | 103.14906          |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total IBL101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For IBL101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| IBL102 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70987          |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total IBL102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For IBL102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| IBL109 On 07/12/2023 Spot Bond |        |            | 2.32000   | 309.80183 | 2.32000            | 309.71474          |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total IBL109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For IBL109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| IBL114 On 21/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24887          |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total IBL114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For IBL114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| IBL115 On 21/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13905          |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total IBL115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For IBL115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| IBL119 On 16/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.19787          |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total IBL119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For IBL119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| IBL123 On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52637          |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total IBL123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For IBL123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| IBL124 On 14/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23917          |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total IBL124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For IBL124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| IBL128 On 11/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69097          |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total IBL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For IBL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| IBL129 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.09673          |                   |            |  | 0.00                         | 0                      |                       |
| <b>Total IBL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For IBL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>               |                       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IBL130 On 22/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.65292          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IBL130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IBL130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IBL132 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.28699          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IBL132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IBL132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IBL133 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.06704          |                   |            |  | 0.00        | 0                | 100,000,00        |
| <b>Total IBL133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For IBL133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| IBL134 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73631          |                   |            |  | 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            | 100.10351          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IBL135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IBL135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IBL136 On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.09693          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IBL136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IBL136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IBL137 On 21/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.28288          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IBL137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IBL137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IBL138 On 21/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22401          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IBL138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IBL138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IBL141 On 20/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.14725          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IBL141 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IBL141</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IBL142 On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.14648          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IBL142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IBL142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IBL145 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.05863          |                   |            |  | 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            | 100.86617          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IBL147 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 IBL147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL148 On 25/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.07476          |                   |            |  | 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            | 100.07798          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL150 On 26/08/2022 Spot Bond |        |            |           |           | 0.00000            | 97.62347           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL154 On 19/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.15701          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL155 On 19/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52087          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL156 On 21/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49639          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL157 On 21/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51265          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL159 On 09/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29558          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL160 On 12/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.34719          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL161 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.23723          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL162 On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64420          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL163 On 13/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.66719          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IBL163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL165 On 28/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42198          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL166 On 12/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.24865          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL167 On 18/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.17483          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL168 On 18/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.18111          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL169 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.26164          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL171 On 25/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.08032          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL36 On 31/01/2022 Spot Bond  |        |            | 0.85000   | 0.85000   | 0.85000            | 172.79917          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL36 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL36</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL60 On 17/02/2024 Spot Bond  |        |            | 6.55000   | 111.99922 | 6.55000            | 111.97929          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL60 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL60</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL65 On 29/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.51436          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL65 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL65</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL67 On 31/01/2022 Spot Bond  |        |            | 1.17000   | 172.47856 | 1.17000            | 172.43546          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL78 On 25/11/2022 Spot Bond  |        |            | 4.98000   | 107.32037 | 4.98000            | 107.30602          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL78 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL78</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL95 On 12/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.49158          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL95 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL95</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL98 On 03/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.38119          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL98 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL98</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG06 On 24/11/2024 Spot Bond |        |            | 8.08500   | 104.56963 | 8.08500            | 104.54711          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG08 On 13/05/2030 Spot Bond |        |            | 9.73000   | 109.66282 | 9.73000            | 109.94924          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG10 On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 99.90218           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG11 On 05/12/2026 Spot Bond |        |            | 8.65500   | 109.13016 | 8.65500            | 109.10476          |                   |            |  | 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            | 99.54592           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG14 On 12/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.26386          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG15 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.12672           |                   |            |  | 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            | 98.74523           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG17 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.31476          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG18 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.09437          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG18 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 IDCG18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IDCG18 On 12/03/2024 Spot Bond |        |            |           |           | 0.00000            | 99.65747           |                   |            |  | 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>         |                     |
| IDCG19 On 18/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.01814          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IDCG21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IDCG21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IDCG21 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.52208           |                   |            |  | 0.00        | 0                | 200,000,00          |
| <b>Total IDCG22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b>   |
| <b>Total For IDCG22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b>   |
| IDCG22 On 29/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.59508          |                   |            |  | 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>         |                     |
| IDCG23 On 15/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13302          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IDCP07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IDCP07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 7.53500   | 103.39771 | 7.53500            | 103.37670          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IFC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IFC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ING196 On 30/06/2027 Spot Bond |        |            |           |           | 0.00000            | 60.01181           |                   |            |  | 0.00        | 0                |                     |
| <b>Total ING196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ING196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ING375 On 24/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.07284          |                   |            |  | 0.00        | 0                | 250,000,00          |
| <b>Total ING375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,00</b>   |
| <b>Total For ING375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>250,000,00</b>   |
| INLV01 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.95018          |                   |            |  | 0.00        | 0                | 1,000,000,00        |
| <b>Total INLV01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For INLV01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| INLV05 On 22/03/2023 Spot Bond |        |            |           |           | 0.00000            | 104.87219          |                   |            |  | 0.00        | 0                | 500,000,00          |
| <b>Total INLV05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b>   |
| <b>Total For INLV05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b>   |
| INLV06 On 22/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.91773          |                   |            |  | 0.00        | 0                | 500,000,00          |
| <b>Total INLV06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b>   |
| <b>Total For INLV06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b>   |
| INLV07 On 09/03/2026 Spot Bond |        |            |           |           | 0.00000            | 99.85330           |                   |            |  | 0.00        | 0                | 300,000,00          |

| 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 INLV07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For INLV07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| INLV08 On 12/06/2026 Spot Bond |        |            |           |           | 0.00000            | 102.64932          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV09 On 24/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.15261          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF16 On 17/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.15453          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF18 On 22/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.03039          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF19 On 22/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.04923          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF21 On 17/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.82582          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF22 On 14/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.46238          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF24 On 05/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.38999          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF25 On 15/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.68285          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF26 On 07/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.31475          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF27 On 07/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.32022          |                   |            |  | 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>         |                   |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Opt Intere        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| IPF30 On 25/03/2024 Spot Bond   |        |            |           |           | 0.00000            | 100.98285          |                   |            | 0.00        | 0                  | 100,000,00        |
| <b>Total IPF30 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>100,000,00</b> |
| <b>Total For IPF30</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>100,000,00</b> |
| IPF31 On 25/03/2026 Spot Bond   |        |            |           |           | 0.00000            | 99.41088           |                   |            | 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            | 100.91383          |                   |            | 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            | 101.19280          |                   |            | 0.00        | 0                  |                   |
| <b>Total IPF33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IPF33</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| IPFC34 On 10/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.15169          |                   |            | 0.00        | 0                  |                   |
| <b>Total IPFC34 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IPFC34</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| IPFG01 On 22/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.60691          |                   |            | 0.00        | 0                  | 300,000,00        |
| <b>Total IPFG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>300,000,00</b> |
| <b>Total For IPFG01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>300,000,00</b> |
| IV017/F On 31/01/2022 Spot Bond |        |            | 2.75000   | 100.91711 | 2.75000            | 100.90950          |                   |            | 0.00        | 0                  |                   |
| <b>Total IV017/R212 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IV017/R212</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| IV019 On 31/03/2028 Spot Bond   |        |            | 4.86000   | 183.36164 | 4.86000            | 183.29768          |                   |            | 0.00        | 0                  |                   |
| <b>Total IV019 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IV019</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| IV035 On 07/04/2022 Spot Bond   |        |            |           |           | 0.00000            | 103.84787          |                   |            | 0.00        | 109,620,200        | 54,810,100        |
| <b>Total IV035 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>109,620,200</b> | <b>54,810,100</b> |
| <b>Total For IV035</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>109,620,200</b> | <b>54,810,100</b> |
| IV036 On 22/07/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.19179          |                   |            | 0.00        | 0                  |                   |
| <b>Total IV036 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IV036</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| IV038 On 23/09/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.51040          |                   |            | 0.00        | 0                  |                   |
| <b>Total IV038 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For IV038</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                   |
| IV039 On 31/01/2022 Spot Bond   |        |            | 3.27000   | 3.27000   | 3.27000            | 170.08168          |                   |            | 0.00        | 0                  |                   |
| <b>Total IV039 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 IV039</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| IV040 On 29/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.44055          |                   |                             | 0.00                 | 0                  |                   |
| <b>Total IV040 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| <b>Total For IV040</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| IV041 On 29/09/2021 Spot Bond  |        |            | 7.92000   | 103.29536 | 7.92000            | 103.27351          |                   |                             | 0.00                 | 0                  |                   |
| <b>Total IV041 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| <b>Total For IV041</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| IV042 On 18/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.40910          |                   |                             | 0.00                 | 0                  |                   |
| <b>Total IV042 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| <b>Total For IV042</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| IV043 On 21/11/2021 Spot Bond  |        |            | 7.92500   | 7.92500   | 7.92500            | 102.38207          |                   |                             | 0.00                 | 0                  |                   |
| <b>Total IV043 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| <b>Total For IV043</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| IV044 On 31/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.67001          |                   |                             | 0.00                 | 0                  |                   |
| <b>Total IV044 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| <b>Total For IV044</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| IV045 On 31/01/2022 Spot Bond  |        |            | 1.76500   | 171.80848 | 1.76500            | 171.76274          |                   | 1,765,000,000,000.00        | 1,000,000,000        | 500,000,000        |                   |
| <b>Total IV045 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>1,765,000,000,000.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |                   |
| <b>Total For IV045</b>         |        |            |           |           |                    |                    |                   | <b>1,765,000,000,000.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |                   |
| IV046 On 21/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 103.58719          |                   |                             | 0.00                 | 70,000,000         | 35,000,000        |
| <b>Total IV046 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>70,000,000</b>  | <b>35,000,000</b> |
| <b>Total For IV046</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>70,000,000</b>  | <b>35,000,000</b> |
| IV050 On 26/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 104.33235          |                   |                             | 0.00                 | 0                  |                   |
| <b>Total IV050 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| <b>Total For IV050</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| IV19A On 31/03/2028 Spot Bond  |        |            | 4.76000   | 184.47970 | 4.76000            | 184.41583          |                   |                             | 0.00                 | 0                  |                   |
| <b>Total IV19A SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| <b>Total For IV19A</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| IVC034 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.94038          |                   |                             | 0.00                 | 0                  |                   |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| <b>Total For IVC034</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| IVC040 On 24/07/2021 Spot Bond |        |            | 11.09000  | 103.01610 | 11.09000           | 102.98531          |                   |                             | 0.00                 | 0                  |                   |
| <b>Total IVC040 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| <b>Total For IVC040</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>          | <b>0</b>           |                   |
| IVC094 On 06/12/2021 Spot Bond |        |            | 6.40500   | 102.04090 | 6.40500            | 102.02323          |                   |                             | 0.00                 | 0                  |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVC094 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC094</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC097 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04113          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC103 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.06689          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC107 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04972          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC114 On 14/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.25584          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC116 On 16/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25281          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC135 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.57106          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC136 On 22/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28267          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC137 On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00002          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC140 On 18/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.16079          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC144 On 03/12/2021 Spot Bond |        |            |           |           | 0.00000            | 99.95823           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC145 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43379          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC146 On 03/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.48852          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC147 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.99258          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC148 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.54524          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC149 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.50842          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC152 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.57116          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC153 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC155 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.49032          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC163 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17510          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC165 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.02024          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC173 On 17/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.72083          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC176 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.90039           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC176 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 IVC176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC177 On 29/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89507          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC178 On 09/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.85293          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC181 On 11/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.27912          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC182 On 12/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28706          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC183 On 22/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.27520          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC184 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.14310          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC186 On 21/12/2022 Spot Bond |        |            | 7.40000   | 103.28680 | 7.40000            | 103.26618          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC187 On 27/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.05449          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC188 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 99.96811           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC189 On 17/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22083          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC189 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC189</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC190 On 15/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.15091          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC194 On 31/07/2022 Spot Bond |        |            | 7.23000   | 100.67411 | 7.23000            | 102.38232          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVC194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ043 On 27/05/2021 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 3.95000            |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ044 On 03/06/2021 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 99.91350           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ045 On 08/06/2021 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 99.85951           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ045 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ045</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ046 On 10/06/2021 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 99.83793           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ046 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ046</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ047 On 17/06/2021 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 99.76248           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ048 On 24/06/2021 Spot Bond |        |            | 4.05000   | 4.05000   | 4.05000            | 99.67925           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ049 On 01/07/2021 Spot Bond |        |            | 4.05000   | 4.05000   | 4.05000            | 99.60214           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ050 On 08/07/2021 Spot Bond |        |            | 4.05000   | 4.05000   | 4.05000            | 99.52514           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ051 On 22/07/2021 Spot Bond |        |            | 4.05000   | 4.05000   | 4.05000            | 99.37151           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ052 On 29/07/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.27759           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ052 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ052</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ053 On 05/08/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.19920           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ053 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ053</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                 | Contracts Traded      | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|------------|
| IVZ054 On 12/08/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.12095           |                   |                              |  | 0.00                  | 0                     |            |
| <b>Total IVZ054 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For IVZ054</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| IVZ055 On 19/08/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 99.04281           |                   |                              |  | 0.00                  | 0                     |            |
| <b>Total IVZ055 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For IVZ055</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| IVZ056 On 26/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 500,000,000,000,000.00       |  | 55,000,000,000        | 55,000,000,000        |            |
| <b>Total IVZ056 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>55,000,000,000</b> | <b>55,000,000,000</b> |            |
| <b>Total For IVZ056</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> |  | <b>55,000,000,000</b> | <b>55,000,000,000</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            | 101.32241          |                   |                              |  | 0.00                  | 0                     |            |
| <b>Total JPM002 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For JPM002</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| KAP006 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12371          |                   |                              |  | 0.00                  | 0                     |            |
| <b>Total KAP006 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For KAP006</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| KAP007 On 26/10/2021 Spot Bond |        |            | 5.89000   | 102.67833 | 5.89000            | 102.66215          |                   |                              |  | 0.00                  | 0                     |            |
| <b>Total KAP007 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For KAP007</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| KAP012 On 01/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84697          |                   |                              |  | 0.00                  | 0                     |            |
| <b>Total KAP012 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For KAP012</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| KAP013 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.14562          |                   |                              |  | 0.00                  | 0                     |            |
| <b>Total KAP013 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For KAP013</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| KAP014 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.61803          |                   |                              |  | 0.00                  | 0                     |            |
| <b>Total KAP014 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For KAP014</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| KAP015 On 01/11/2024 Spot Bond |        |            |           |           | 0.00000            | 97.40161           |                   |                              |  | 0.00                  | 0                     |            |
| <b>Total KAP015 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For KAP015</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |            |
| KAP016 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.23331          |                   |                              |  | 0.00                  | 0                     |            |
| <b>Total KAP016 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 KAP016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP017 On 19/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.16014          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP018 On 14/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73968          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP11 On 24/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.37208          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KW01 On 31/10/2027 Spot Bond   |        |            | 8.62500   | 124.78770 | 8.62500            | 124.75907          |                   |            |  | 0.00        | 0                |            |
| <b>Total KW01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KW01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK15 On 12/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 98.78825           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK18 On 22/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 96.60651           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK20 On 08/06/2022 Spot Bond  |        |            | 6.87000   | 103.03203 | 6.87000            | 103.01292          |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK23 On 05/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 95.05456           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK24 On 10/10/2024 Spot Bond  |        |            | 8.89000   | 105.42806 | 8.89000            | 105.40301          |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK27 On 23/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 96.29043           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK28 On 15/05/2028 Spot Bond  |        |            | 11.93000  | 94.14502  | 11.93000           | 94.11537           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK29 On 07/06/2023 Spot Bond  |        |            | 9.94000   | 99.44166  | 9.94000            | 99.41516           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total LBK29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK30 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 98.70067           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK31 On 20/09/2023 Spot Bond |        |            |           |           | 0.00000            | 93.85809           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK32 On 08/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32847          |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK33 On 07/12/2025 Spot Bond |        |            |           |           | 0.00000            | 99.43417           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK35 On 26/03/2024 Spot Bond |        |            |           |           | 0.00000            | 95.75288           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK37 On 25/06/2024 Spot Bond |        |            |           |           | 0.00000            | 95.31986           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK38 On 16/02/2023 Spot Bond |        |            |           |           | 0.00000            | 86.58184           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LGL05 On 12/12/2021 Spot Bond |        |            |           |           | 0.00000            | 102.01552          |                   |            |  | 0.00        | 0                |            |
| <b>Total LGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LGL06 On 04/10/2022 Spot Bond |        |            | 6.40000   | 106.41079 | 6.40000            | 106.39248          |                   |            |  | 0.00        | 0                |            |
| <b>Total LGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LGL07 On 04/10/2022 Spot Bond |        |            |           |           | 0.00000            | 102.17381          |                   |            |  | 0.00        | 0                |            |
| <b>Total LGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LGL08 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.93745          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| LGL09 On 28/08/2024 Spot Bond |        |            |           |           | 0.00000            | 102.59070          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LGL09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| LGL10 On 08/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.14547          |                   |            |  | 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            | 99.85558           |                   |            |  | 0.00        | 100,000,000        | 50,000,00           |
| <b>Total LGL11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b>    |
| <b>Total For LGL11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b>    |
| LHL28 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47253          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LHL28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LHL28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| LOM02 On 30/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.65446          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LOM02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LOM02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| LOM03 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12381          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LOM03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LOM03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| LOM04 On 25/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.12711          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LOM04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LOM04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| LRFA3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.73331           |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LRFA3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LRFA3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| LRFB3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16135          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LRFB3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LRFB3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| LRFC3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16580          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total LRFC3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For LRFC3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| MBF06 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.31785          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total MBF061 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For MBF061</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| MBF06 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.17220          |                   |            |  | 0.00        | 0                  | 1,000,000,00        |
| <b>Total MBF063 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>1,000,000,00</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 MBF063</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                | 1,000,000,00 |
| MBF06: On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.11432          |                   |            |                        | 0.00            | 0                |              |
| <b>Total MBF065 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| <b>Total For MBF065</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| MBF06: On 16/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.02797          |                   |            |                        | 0.00            | 0                |              |
| <b>Total MBF066 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| <b>Total For MBF066</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| MBF06: On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.16687          |                   |            |                        | 0.00            | 0                |              |
| <b>Total MBF067 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| <b>Total For MBF067</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| MBF06: On 17/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18015          |                   |            |                        | 0.00            | 0                |              |
| <b>Total MBF068 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| <b>Total For MBF068</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| MBF06: On 28/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 430,000,000,000,000.00 | 144,300,000,000 | 50,000,000,00    |              |
| <b>Total MBF069 SPOT</b>       |        |            |           |           |                    |                    |                   |            | 30,000,000,000,000.00  | 144,300,000,000 | 50,000,000,00    |              |
| <b>Total For MBF069</b>        |        |            |           |           |                    |                    |                   |            | 30,000,000,000,000.00  | 144,300,000,000 | 50,000,000,00    |              |
| MBF07: On 28/05/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 400,000,000,000,000.00 | 214,000,000,000 | 100,000,000,00   |              |
| <b>Total MBF070 SPOT</b>       |        |            |           |           |                    |                    |                   |            | 30,000,000,000,000.00  | 214,000,000,000 | 100,000,000,00   |              |
| <b>Total For MBF070</b>        |        |            |           |           |                    |                    |                   |            | 30,000,000,000,000.00  | 214,000,000,000 | 100,000,000,00   |              |
| MBP03: On 02/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17313          |                   |            |                        | 0.00            | 0                |              |
| <b>Total MBP038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| <b>Total For MBP038</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| MBP04: On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.09495          |                   |            |                        | 0.00            | 0                |              |
| <b>Total MBP040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| <b>Total For MBP040</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| MBP04: On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44923          |                   |            |                        | 0.00            | 0                |              |
| <b>Total MBP043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| <b>Total For MBP043</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| MBP04: On 27/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.97126          |                   |            |                        | 0.00            | 0                |              |
| <b>Total MBP044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| <b>Total For MBP044</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| MBP04: On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.27902          |                   |            |                        | 0.00            | 0                |              |
| <b>Total MBP045 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| <b>Total For MBP045</b>        |        |            |           |           |                    |                    |                   |            |                        | 0.00            | 0                |              |
| MBP04: On 26/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38035          |                   |            |                        | 0.00            | 0                |              |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| <b>Total MBP046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBP046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MBP04 On 26/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01565          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBP047 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBP047</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MBP04 On 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82620          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBP048 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBP048</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MBP04 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.84340          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBP049 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBP049</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MBP05 On 23/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49508          |                   |            |  | 0.00        | 100,000,000          | 550,000,00          |
| <b>Total MBP050 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b>   | <b>550,000,00</b>   |
| <b>Total For MBP050</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b>   | <b>550,000,00</b>   |
| MBP05 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.39431          |                   |            |  | 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            | 100.85669          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MBP052 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MBP052</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MMIG0 On 12/08/2025 Spot Bond |        |            | 7.56500   | 7.56500   | 7.56500            | 116.57832          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total MMIG04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For MMIG04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| MMIG0 On 12/08/2022 Spot Bond |        |            | 5.69000   | 109.16247 | 5.69000            | 109.14555          |                   |            |  | 0.00        | 0                    | 1,050,000,00        |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,050,000,00</b> |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,050,000,00</b> |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 102.12554          |                   |            |  | 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            | 100.66605          |                   |            |  | 0.00        | 0                    | 200,000,00          |
| <b>Total MMIG07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>200,000,00</b>   |
| <b>Total For MMIG07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>200,000,00</b>   |
| MML01 On 10/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.30997          |                   |            |  | 0.00        | 2,000,000,000        | 2,000,000,00        |
| <b>Total MML01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>2,000,000,00</b> |
| <b>Total For MML01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>2,000,000,00</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| MML02 On 10/12/2026 Spot Bond |        |            | 8.18500   | 104.60841 | 8.18500            | 109.22013          |                   |            |  | 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            | 101.71750          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MML03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MML03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MML04 On 15/03/2028 Spot Bond |        |            | 8.43500   | 99.16362  | 8.43500            | 99.14430           |                   |            |  | 0.00        | 0                |                   |
| <b>Total MML04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MML04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN07 On 13/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75543          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN09 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.74708          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total MTN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For MTN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| MTN10 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.39726          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN11 On 04/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.94320           |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN12 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39820          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN13 On 04/06/2025 Spot Bond |        |            |           |           | 0.00000            | 98.07917           |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN14 On 10/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.30339          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN15 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.31472          |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For MTN15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| MTN16 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 99.78791           |                   |            |  | 0.00        | 0                |                   |
| <b>Total MTN16 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 MTN16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN17 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 98.94520           |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN18 On 30/05/2026 Spot Bond |        |            |           |           | 0.00000            | 98.13617           |                   |            |  | 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            | 99.90309           |                   |            |  | 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            | 99.68035           |                   |            |  | 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            | 102.34548          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN22 On 29/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.54553          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN23 On 29/01/2026 Spot Bond |        |            | 8.13500   | 103.30704 | 8.13500            | 103.28429          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTN24 On 29/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.58885          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTN24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTN24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MTNC2 On 21/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total MTNC23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MTNC23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR0 On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.10641          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR0 On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.10641          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR0 On 22/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.11399          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total MWAR05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR( On 22/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.11392          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6C26 On 21/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.77250          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6C26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6C26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6D26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.58361          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6D26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6D26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6E26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.10575          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6E26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6E26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6F26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.42597          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6F26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6F26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6G26 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 105.23219          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6G26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6G26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7B25 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.96057          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7B25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7B25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7C25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.23751          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7C25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7C25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7D25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.47285          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7D25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7D25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7E25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.68922          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7E25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7E25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NAM01 On 19/11/2022 Spot Bond |        |            | 5.87000   | 103.59593 | 5.87000            | 103.57964          |                   |            |  | 0.00        | 0                |            |
| <b>Total NAM01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NAM01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value       | Contracts Traded   | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|----------------------|
| NAM03 On 01/08/2023 Spot Bond |        |            | 6.49000   | 110.43140 | 6.49000            | 110.41192          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total NAM03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NAM03</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| NAM04 On 01/08/2026 Spot Bond |        |            | 9.06500   | 109.31744 | 9.06500            | 109.29067          |                   |            | 1,160,499,487,000.00        |             | 128,019,800        | 64,009,900           |
| <b>Total NAM04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,160,499,487,000.00</b> |             | <b>128,019,800</b> | <b>64,009,900</b>    |
| <b>Total For NAM04</b>        |        |            |           |           |                    |                    |                   |            | <b>1,160,499,487,000.00</b> |             | <b>128,019,800</b> | <b>64,009,900</b>    |
| NBG01 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52502          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total NBG01G SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NBG01G</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| NBG02 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.56544          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total NBG02G SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NBG02G</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| NBG03 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.44115          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total NBG03G SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NBG03G</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| NBG04 On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.67057          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total NBG04G SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NBG04G</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.48065          |                   |            |                             | 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>           |                      |
| NBK13 On 19/03/2024 Spot Bond |        |            | 6.05500   | 111.27177 | 6.05500            | 111.25374          |                   |            | 230,090,000,000.00          |             | 38,000,000         | 19,000,000           |
| <b>Total NBK13A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>230,090,000,000.00</b>   |             | <b>38,000,000</b>  | <b>19,000,000</b>    |
| <b>Total For NBK13A</b>       |        |            |           |           |                    |                    |                   |            | <b>230,090,000,000.00</b>   |             | <b>38,000,000</b>  | <b>19,000,000</b>    |
| NBK14 On 25/06/2021 Spot Bond |        |            | 4.94000   | 104.30619 | 4.94000            | 104.29212          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total NBK14A SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NBK14A</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| NBK15 On 11/02/2022 Spot Bond |        |            | 5.35500   | 104.97402 | 5.35500            | 104.95870          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total NBK15A SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NBK15A</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| NBK16 On 12/02/2025 Spot Bond |        |            | 6.43500   | 112.57760 | 6.43500            | 112.55791          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total NBK16A SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NBK16A</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| NBK17 On 22/04/2026 Spot Bond |        |            | 7.63500   | 110.37440 | 7.63500            | 110.35180          |                   |            |                             | 0.00        | 0                  | 1,220,000,000        |
| <b>Total NBK17A SPOT</b>      |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>1,220,000,000</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 NBK17A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,220,000,00</b> |
| NBK19 On 01/06/2022 Spot Bond |        |            | 5.88500   | 103.59554 | 5.88500            | 103.57903          |                   |                             | 0.00        | 0                  |                     |
| <b>Total NBK19A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK19A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| NBK20 On 01/06/2026 Spot Bond |        |            | 6.97500   | 114.08473 | 6.97500            | 114.06324          |                   |                             | 0.00        | 0                  |                     |
| <b>Total NBK20A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK20A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| NBK20 On 25/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.94986          |                   |                             | 0.00        | 0                  |                     |
| <b>Total NBK20B SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK20B</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| NBK21 On 21/07/2027 Spot Bond |        |            | 7.98500   | 116.46580 | 7.98500            | 116.44062          |                   | 1,916,400,000,000.00        |             | 240,000,000        | 120,000,00          |
| <b>Total NBK21A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>1,916,400,000,000.00</b> |             | <b>240,000,000</b> | <b>120,000,00</b>   |
| <b>Total For NBK21A</b>       |        |            |           |           |                    |                    |                   | <b>1,916,400,000,000.00</b> |             | <b>240,000,000</b> | <b>120,000,00</b>   |
| NBK22 On 19/11/2022 Spot Bond |        |            | 4.98000   | 107.45655 | 4.98000            | 107.44219          |                   |                             | 0.00        | 0                  |                     |
| <b>Total NBK22A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK22A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| NBK23 On 19/11/2025 Spot Bond |        |            | 6.67000   | 115.65702 | 6.67000            | 115.63640          |                   |                             | 0.00        | 0                  |                     |
| <b>Total NBK23A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK23A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| NBK24 On 19/11/2027 Spot Bond |        |            | 7.71000   | 116.55879 | 7.71000            | 116.53483          |                   |                             | 0.00        | 0                  | 1,000,000,00        |
| <b>Total NBK24A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,000,000,00</b> |
| <b>Total For NBK24A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           | <b>1,000,000,00</b> |
| NBK24 On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29142          |                   |                             | 0.00        | 0                  |                     |
| <b>Total NBK24B SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK24B</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| NBK25 On 17/02/2023 Spot Bond |        |            | 5.46500   | 5.46500   | 5.46500            | 111.41338          |                   |                             | 0.00        | 0                  |                     |
| <b>Total NBK25A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK25A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| NBK25 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 103.21517          |                   |                             | 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 | 29.73040  | 100.00000          | 29.66495           |                   |                             | 0.00        | 0                  |                     |
| <b>Total NBK26A SPOT</b>      |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK26A</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>           |                     |
| NBK26 On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 103.43897          |                   |                             | 0.00        | 0                  |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <b>Total NBK26B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBK26B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| NBK27 On 10/05/2026 Spot Bond |        |            | 7.89500   | 113.76043 | 7.89500            | 113.73651          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total NBK27A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBK27A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| NBK28 On 02/08/2023 Spot Bond |        |            | 5.38500   | 112.63461 | 5.38500            | 112.61808          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total NBK28A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBK28A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| NBK29 On 31/07/2026 Spot Bond |        |            | 7.05500   | 118.18946 | 7.05500            | 118.16683          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total NBK29A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBK29A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| NBK30 On 20/02/2024 Spot Bond |        |            | 5.84000   | 111.99573 | 5.84000            | 111.97792          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total NBK30A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBK30A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| NBK31 On 09/11/2023 Spot Bond |        |            | 5.51500   | 109.35226 | 5.51500            | 109.33610          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total NBK31A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBK31A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| NBK31 On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.65811          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total NBK31B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBK31B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| NBK35 On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 102.09603          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total NBK35B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBK35B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| NBK36 On 10/05/2026 Spot Bond |        |            |           |           | 0.00000            | 104.34922          |                   |            |  | 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>          |                   |
| NBK38 On 02/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.60873          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total NBK38B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBK38B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| NBK4 On 28/10/2024 Spot Bond  |        |            | 9.86000   | 9.86000   | 9.86000            | 72.56009           |                   |            |  | 0.00        | 0                 |                   |
| <b>Total NBK4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBK4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| NBK40 On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 103.55983          |                   |            |  | 0.00        | 48,000,000        | 24,000,000        |
| <b>Total NBK40B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>48,000,000</b> | <b>24,000,000</b> |
| <b>Total For NBK40B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>48,000,000</b> | <b>24,000,000</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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NBK42I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82653          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.97829          |                   |            |  | 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            | 101.05674          |                   |            |  | 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            | 101.19124          |                   |            |  | 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            | 102.59461          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK47B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK47B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK48I On 09/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.33521          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK48B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK48B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK49I On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.00094          |                   |            |  | 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            | 101.30810          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK50B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK50B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK51I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45985          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK51B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK51B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK52I On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64023          |                   |            |  | 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            | 100.66740          |                   |            |  | 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            | 100.14539          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK54B 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 NBK54B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB5 On 01/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.51231          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB5 On 01/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.38721          |                   |            |  | 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            | 100.48280          |                   |            |  | 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            | 99.78761           |                   |            |  | 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            | 100.27252          |                   |            |  | 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            | 100.52701          |                   |            |  | 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            | 99.11703           |                   |            |  | 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            | 100.61153          |                   |            |  | 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            | 100.66149          |                   |            |  | 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            | 101.08688          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| NCLN8 On 20/03/2024 Spot Bond |        |            | 9.03000   | 106.04335 | 9.03000            | 106.01790          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NCLN83 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NCLN83</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NCLN8 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.07746          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NCLN84 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NCLN84</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NCLN8 On 20/03/2024 Spot Bond |        |            | 9.06500   | 105.51048 | 9.06500            | 105.48507          |                   |            |  | 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            | 101.08688          |                   |            |  | 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            | 101.10184          |                   |            |  | 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            | 101.12068          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NCLN91 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NCLN91</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NEDT1 On 26/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.88255          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NEDT1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NEDT1B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NGL01 On 22/09/2021 Spot Bond |        |            |           |           | 0.00000            | 102.21402          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NGL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NGL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NGL01 On 01/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.03815          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NGL01G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NGL01G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NGL02 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 103.44284          |                   |            |  | 0.00        | 130,000,000        | 465,000,000        |
| <b>Total NGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>130,000,000</b> | <b>465,000,000</b> |
| <b>Total For NGL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>130,000,000</b> | <b>465,000,000</b> |
| NGL03 On 26/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.19255          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NGL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NGL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NGL04 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 103.75397          |                   |            |  | 0.00        | 100,771,200        | 450,385,600        |
| <b>Total NGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,771,200</b> | <b>450,385,600</b> |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|------------|
| <b>Total For NGL04</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 100,771,200      | 450,385,60 |
| NGL05 On 26/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.77043          |                   |            |  | 0.00  | 0                |            |
| <b>Total NGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For NGL05</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| NGL06 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.09857          |                   |            |  | 0.00  | 0                |            |
| <b>Total NGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For NGL06</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| NGL07 On 09/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.61017          |                   |            |  | 0.00  | 0                |            |
| <b>Total NGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For NGL07</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| NGL08 On 02/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.51943          |                   |            |  | 0.00  | 0                |            |
| <b>Total NGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For NGL08</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| NGLT1 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 104.84087          |                   |            |  | 0.00  | 0                |            |
| <b>Total NGLT1A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For NGLT1A</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| NGLT1 On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 104.39289          |                   |            |  | 0.00  | 0                |            |
| <b>Total NGLT1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For NGLT1B</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| NGT10 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 104.43765          |                   |            |  | 0.00  | 0                |            |
| <b>Total NGT103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For NGT103</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| NGT10 On 15/01/2025 Spot Bond |        |            |           |           | 0.00000            | 104.05606          |                   |            |  | 0.00  | 0                |            |
| <b>Total NGT104 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For NGT104</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| NGT10 On 22/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.81583          |                   |            |  | 0.00  | 0                |            |
| <b>Total NGT105 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For NGT105</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| NGT10 On 05/08/2025 Spot Bond |        |            |           |           | 0.00000            | 103.75254          |                   |            |  | 0.00  | 0                |            |
| <b>Total NGT106 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For NGT106</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| NGT10 On 19/11/2025 Spot Bond |        |            |           |           | 0.00000            | 102.28074          |                   |            |  | 0.00  | 94,000,000       | 47,000,00  |
| <b>Total NGT107 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 94,000,000       | 47,000,00  |
| <b>Total For NGT107</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 94,000,000       | 47,000,00  |
| NGT10 On 08/09/2026 Spot Bond |        |            |           |           | 0.00000            | 104.35831          |                   |            |  | 0.00  | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total NGT108 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NGT108</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NHM00 On 16/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.51918          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NHM007 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NHM007</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NHM00 On 26/04/2022 Spot Bond |        |            |           |           | 0.00000            | 102.29610          |                   |            |  | 0.00        | 600,000,000        | 300,000,000        |
| <b>Total NHM009 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| <b>Total For NHM009</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| NHM01 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.89364          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NHM011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NHM011</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NHM01 On 13/06/2022 Spot Bond |        |            |           |           | 0.00000            | 102.31576          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NHM012 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NHM012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NHM01 On 20/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.41911          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NHM014 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NHM014</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NHM01 On 13/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.47680          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NHM015 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NHM015</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NHM01 On 11/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.43721          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NHM016 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NHM016</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NHM01 On 25/05/2023 Spot Bond |        |            |           |           | 0.00000            | 102.94341          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NHM018 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NHM018</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NHM01 On 25/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.09912          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NHM019 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NHM019</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NHM02 On 25/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12122          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total NHM020 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For NHM020</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| NI202 On 07/12/2033 Spot Bond |        |            | 4.82500   | 4.82500   | 4.82500            | 212.28721          |                   |            |  | 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>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NI210 On 31/03/2028 Spot Bond  |        |            | 3.47000   | 3.47000   | 3.47000            | 199.56082          |                   |            |  | 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   |        |            | 2.75500   | 2.75500   | 2.75500            | 149.63280          |                   |            |  | 0.00        | 0                |            |
| <b>Total NI25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NI25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NI29 On 31/03/2029 Spot Bond   |        |            | 3.22000   | 3.22000   | 3.22000            | 111.15083          |                   |            |  | 0.00        | 0                |            |
| <b>Total NI29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NI29</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NI33 On 28/02/2033 Spot Bond   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NI33 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NI33</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NI38 On 31/01/2038 Spot Bond   |        |            | 4.79000   | 4.79000   | 4.79000            | 109.58817          |                   |            |  | 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 |        |            | 2.86000   | 2.86000   | 2.86000            | 149.08687          |                   |            |  | 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   | 198.69593 | 3.45000            | 198.63400          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB13 On 31/01/2025 Spot Bond |        |            | 3.25000   | 3.25000   | 3.25000            | 147.07937          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB14 On 31/03/2028 Spot Bond |        |            | 3.11500   | 3.11500   | 3.11500            | 203.97400          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB15 On 31/03/2028 Spot Bond |        |            | 3.26000   | 202.22006 | 3.26000            | 202.15815          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB17 On 31/01/2038 Spot Bond |        |            | 4.90500   | 108.01299 | 4.90500            | 107.97501          |                   |            |  | 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            | 102.54741          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN014 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 NN014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN016 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.13230          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN019 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 98.22792           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN02 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 132.55048          |                   |            |  | 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            | 101.07841          |                   |            |  | 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            | 101.13559          |                   |            |  | 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            | 101.21960          |                   |            |  | 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            | 100.10654          |                   |            |  | 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            | 100.08902          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN036 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.64840          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN037 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 121.47024          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN039 On 06/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.07174          |                   |            |  | 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            | 100.10825          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 101.06636          |                   |            |  | 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            | 140.94100          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN046 On 13/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.33143          |                   |            |  | 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            | 140.73579          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN048 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN048</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN049 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 137.73711          |                   |            |  | 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            | 101.21914          |                   |            |  | 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            | 125.67477          |                   |            |  | 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            | 98.27618           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN056 On 26/08/2022 Spot Bond |        |            |           |           | 0.00000            | 98.15512           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN056 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN056</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN057 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 95.87793           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN058 On 18/09/2025 Spot Bond |        |            |           |           | 0.00000            | 98.96038           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN06 On 12/03/2026 Spot Bond   |        |            |           |           | 0.00000            | 101.28479          |                   |            |  | 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            | 102.97427          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN075 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN075</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.29582          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 108.28000          |                   |            |  | 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            | 106.63000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 15/07/2025 Spot Bond |        |            |           |           | 0.00000            | 110.07000          |                   |            |  | 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            | 108.80000          |                   |            |  | 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            | 108.05409          |                   |            |  | 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 01/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 108.72415          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 18/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.17578          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 09/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.88711           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 14/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.60548          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF023 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 NNF023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 17/02/2026 Spot Bond |        |            |           |           | 0.00000            | 91.12297           |                   |            |  | 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>         |            |
| NNF02: On 09/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.88637           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 09/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.40117          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02: On 19/04/2022 Spot Bond |        |            |           |           | 0.00000            | 96.28981           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03: On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 108.72415          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03: On 20/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.53729          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF030 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF030</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03: On 19/04/2022 Spot Bond |        |            |           |           | 0.00000            | 96.27457           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF031 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF031</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03: On 06/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.32909          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF032 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF032</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03: On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.17765          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF033 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF033</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03: On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.22384          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03: On 25/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.08017          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03: On 25/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.08017          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NNF036 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF036</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 129.67093          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF06 On 12/09/2024 Spot Bond |        |            |           |           | 0.00000            | 107.39866          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 131.24529          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A2 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 84.53353           |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1A24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1A24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1A2 On 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.10530          |                   |            |  | 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            | 100.10557          |                   |            |  | 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            | 100.09619          |                   |            |  | 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            | 100.07835          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1B10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1B10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1B1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 110.76235          |                   |            |  | 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            | 100.11317          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1B20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1B20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NQ1B2 On 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.10834          |                   |            |  | 0.00        | 0                |            |
| <b>Total NQ1B21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NQ1B21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| NQ1C1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.08681          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NQ1C10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NQ1C10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NQ1C1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 112.81620          |                   |            |  | 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            | 100.08962          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NQF1D5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NQF1D5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NRA02 On 31/10/2022 Spot Bond |        |            | 6.56000   | 108.61218 | 6.56000            | 108.59313          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NRA022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NRA022</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NRA02 On 31/05/2023 Spot Bond |        |            | 2.45000   | 196.74597 | 2.45000            | 196.69005          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NRA023 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NRA023</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NRA02 On 30/11/2028 Spot Bond |        |            | 9.33500   | 115.50296 | 9.33500            | 115.47418          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NRA028 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NRA028</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 12.47801  | 100.00000          | 12.45039           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NRA028/R186 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NRA028/R186</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NTC21 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.47051          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NTC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NTC21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NTC23 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.23541          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NTC23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NTC23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NTC25 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.08433          |                   |            |  | 0.00        | 2,000,000,000        | 1,000,000,000        |
| <b>Total NTC25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For NTC25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| NTC26 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.60386           |                   |            |  | 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            | 101.10756          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NTC27 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 NTC27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| NTC28 On 12/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12280          |                   |            |  | 0.00        | 0                 |                      |
| <b>Total NTC28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For NTC28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| NTC29 On 19/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.11148          |                   |            |  | 0.00        | 70,000,000        | 35,000,00            |
| <b>Total NTC29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>70,000,000</b> | <b>35,000,00</b>     |
| <b>Total For NTC29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>70,000,000</b> | <b>35,000,00</b>     |
| NTC30 On 25/03/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 |                      |
| <b>Total NTC30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For NTC30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| NTC31 On 10/06/2022 Spot Bond |        |            |           |           | 0.00000            | 99.85705           |                   |            |  | 0.00        | 0                 |                      |
| <b>Total NTC31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For NTC31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| NTC32 On 29/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.61580          |                   |            |  | 0.00        | 0                 | 19,750,000,00        |
| <b>Total NTC32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>19,750,000,00</b> |
| <b>Total For NTC32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>19,750,000,00</b> |
| NTCG0 On 19/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.09055          |                   |            |  | 0.00        | 0                 |                      |
| <b>Total NTCG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For NTCG01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| OMI01 On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.77340           |                   |            |  | 0.00        | 0                 |                      |
| <b>Total OMI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For OMI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| OML06 On 19/03/2022 Spot Bond |        |            | 5.73000   | 105.59279 | 5.73000            | 105.57659          |                   |            |  | 0.00        | 0                 |                      |
| <b>Total OML06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For OML06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| OML07 On 19/03/2025 Spot Bond |        |            | 7.24500   | 114.31050 | 7.24500            | 114.28840          |                   |            |  | 0.00        | 0                 | 1,530,000,00         |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>1,530,000,00</b>  |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>1,530,000,00</b>  |
| OML09 On 14/09/2022 Spot Bond |        |            | 5.92000   | 108.39780 | 5.92000            | 108.38062          |                   |            |  | 0.00        | 0                 |                      |
| <b>Total OML09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| <b>Total For OML09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                      |
| OML10 On 14/09/2025 Spot Bond |        |            | 7.57000   | 116.02753 | 7.57000            | 116.00410          |                   |            |  | 0.00        | 0                 | 780,000,00           |
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>780,000,00</b>    |
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>780,000,00</b>    |
| OML11 On 11/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.24282          |                   |            |  | 0.00        | 0                 |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total OML11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For OML11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| OML12 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.56284          |                   |            |  | 0.00        | 0                |            |
| <b>Total OML12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For OML12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PEP01 On 10/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.09936          |                   |            |  | 0.00        | 0                |            |
| <b>Total PEP01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PEP01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PEP02 On 10/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.16008          |                   |            |  | 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            | 100.37739          |                   |            |  | 0.00        | 0                |            |
| <b>Total PEP03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PEP03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PEP04 On 05/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.39017          |                   |            |  | 0.00        | 0                |            |
| <b>Total PEP04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PEP04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PMM51 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.04214          |                   |            |  | 0.00        | 0                |            |
| <b>Total PMM51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PMM51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PMM53 On 08/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.77532          |                   |            |  | 0.00        | 0                |            |
| <b>Total PMM53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PMM53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PMM55 On 28/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.04051          |                   |            |  | 0.00        | 0                |            |
| <b>Total PMM55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PMM55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PRE2A On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16577          |                   |            |  | 0.00        | 0                |            |
| <b>Total PRE2A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PRE2A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PRE2B On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.18651          |                   |            |  | 0.00        | 0                |            |
| <b>Total PRE2B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PRE2B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PRE2C On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.18947          |                   |            |  | 0.00        | 0                |            |
| <b>Total PRE2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PRE2C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                         | Contracts Traded         | Op Intert                |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|--------------------------|--------------------------|
| PRE2D On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.19243          |                   |            | 0.00                          | 0                        |                          |
| <b>Total PRE2D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 |                          |
| <b>Total For PRE2D1</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                   | <b>0</b>                 |                          |
| R186 On 21/12/2026 Spot Bond  |        |            | 7.34000   | 118.86947 | 7.28500            | 119.11521          |                   |            | 947,623,127,484,000.00        | 2,445,180,262,600        | 3,076,831,262,500        |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>17,623,127,484,000.00</b>  | <b>445,180,262,600</b>   | <b>1,076,831,262,500</b> |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>17,623,127,484,000.00</b>  | <b>445,180,262,600</b>   | <b>1,076,831,262,500</b> |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.25000   | 317.76348 | 1.25000            | 317.68340          |                   |            | 1,681,514,500,000.00          | 1,345,211,600            | 83,119,955,900           |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,681,514,500,000.00</b>   | <b>1,345,211,600</b>     | <b>83,119,955,900</b>    |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>1,681,514,500,000.00</b>   | <b>1,345,211,600</b>     | <b>83,119,955,900</b>    |
| R202 On 07/12/2033 Spot Bond  |        |            | 3.80000   | 235.13842 | 3.82500            | 234.47386          |                   |            | 163,711,140,960,000.00        | 43,081,879,200           | 140,233,365,200          |
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>163,711,140,960,000.00</b> | <b>43,081,879,200</b>    | <b>140,233,365,200</b>   |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>163,711,140,960,000.00</b> | <b>43,081,879,200</b>    | <b>140,233,365,200</b>   |
| R2023 On 28/02/2023 Spot Bond |        |            | 4.93000   | 106.61300 | 4.89000            | 106.66733          |                   |            | 221,042,887,060,000.00        | 247,676,042,000          | 477,769,198,800          |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>221,042,887,060,000.00</b> | <b>247,676,042,000</b>   | <b>477,769,198,800</b>   |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>221,042,887,060,000.00</b> | <b>247,676,042,000</b>   | <b>477,769,198,800</b>   |
| R2030 On 31/01/2030 Spot Bond |        |            | 8.86000   | 97.52748  | 8.86000            | 97.50413           |                   |            | 715,731,975,470,000.00        | 1,886,651,464,500        | 2,003,543,855,500        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>715,731,975,470,000.00</b> | <b>1,886,651,464,500</b> | <b>2,003,543,855,500</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>715,731,975,470,000.00</b> | <b>1,886,651,464,500</b> | <b>2,003,543,855,500</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 9.60000   | 92.40689  | 9.60000            | 92.38322           |                   |            | 547,451,581,120,000.00        | 1,515,359,539,700        | 1,730,586,796,100        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>547,451,581,120,000.00</b> | <b>1,515,359,539,700</b> | <b>1,730,586,796,100</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>547,451,581,120,000.00</b> | <b>1,515,359,539,700</b> | <b>1,730,586,796,100</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 10.23000  | 92.33033  | 10.23000           | 92.30530           |                   |            | 447,464,922,888,000.00        | 630,250,725,600          | 1,502,186,619,300        |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>447,464,922,888,000.00</b> | <b>630,250,725,600</b>   | <b>1,502,186,619,300</b> |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>447,464,922,888,000.00</b> | <b>630,250,725,600</b>   | <b>1,502,186,619,300</b> |
| R2037 On 31/01/2037 Spot Bond |        |            | 10.41500  | 88.17785  | 10.41500           | 88.15312           |                   |            | 389,614,156,197,000.00        | 325,455,031,800          | 1,022,712,275,500        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>389,614,156,197,000.00</b> | <b>325,455,031,800</b>   | <b>1,022,712,275,500</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>389,614,156,197,000.00</b> | <b>325,455,031,800</b>   | <b>1,022,712,275,500</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 10.59000  | 90.15602  | 10.59000           | 90.13032           |                   |            | 222,439,991,773,000.00        | 379,833,804,700          | 1,152,926,005,200        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>222,439,991,773,000.00</b> | <b>379,833,804,700</b>   | <b>1,152,926,005,200</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>222,439,991,773,000.00</b> | <b>379,833,804,700</b>   | <b>1,152,926,005,200</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 10.64500  | 86.79419  | 10.64500           | 86.76933           |                   |            | 362,965,606,752,000.00        | 315,919,737,600          | 1,388,995,652,200        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>362,965,606,752,000.00</b> | <b>315,919,737,600</b>   | <b>1,388,995,652,200</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>362,965,606,752,000.00</b> | <b>315,919,737,600</b>   | <b>1,388,995,652,200</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 10.56000  | 86.13602  | 10.56000           | 86.11194           |                   |            | 860,058,497,248,000.00        | 1,691,293,418,300        | 1,727,259,991,800        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>860,058,497,248,000.00</b> | <b>1,691,293,418,300</b> | <b>1,727,259,991,800</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>860,058,497,248,000.00</b> | <b>1,691,293,418,300</b> | <b>1,727,259,991,800</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Opt Intere            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>10,058,497,248,000.00</b> | <b>691,293,418,300</b> | <b>727,259,991,80</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 10.17500  | 71.31916  | 10.12500           | 71.59585           |                   |            | 139,007,598,880,000.00       | 406,782,073,600        | 884,413,959,80        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>19,007,598,880,000.00</b> | <b>406,782,073,600</b> | <b>384,413,959,80</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>19,007,598,880,000.00</b> | <b>406,782,073,600</b> | <b>384,413,959,80</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 2.74000   | 208.81780 | 2.76000            | 208.49854          |                   |            | 8,387,414,000,000.00         | 3,061,100,000          | 82,944,816,70         |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>8,387,414,000,000.00</b>  | <b>3,061,100,000</b>   | <b>82,944,816,70</b>  |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>8,387,414,000,000.00</b>  | <b>3,061,100,000</b>   | <b>82,944,816,70</b>  |
| R212 On 31/01/2022 Spot Bond  |        |            | 0.52500   | 173.21017 | 0.52000            | 173.17566          |                   |            | 69,530,595,172,500.00        | 132,439,228,900        | 212,779,046,10        |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>19,530,595,172,500.00</b> | <b>132,439,228,900</b> | <b>212,779,046,10</b> |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>19,530,595,172,500.00</b> | <b>132,439,228,900</b> | <b>212,779,046,10</b> |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.28000   | 87.32839  | 9.23000            | 87.59345           |                   |            | 426,798,985,248,000.00       | 692,542,994,100        | 858,961,061,90        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,798,985,248,000.00</b> | <b>692,542,994,100</b> | <b>358,961,061,90</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>16,798,985,248,000.00</b> | <b>692,542,994,100</b> | <b>358,961,061,90</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 10.54000  | 68.33393  | 10.54000           | 68.31487           |                   |            | 470,639,056,344,000.00       | 519,035,963,600        | 681,626,892,20        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>10,639,056,344,000.00</b> | <b>519,035,963,600</b> | <b>381,626,892,20</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>10,639,056,344,000.00</b> | <b>519,035,963,600</b> | <b>381,626,892,20</b> |
| RDFB0 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.17981          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RDFB08 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB08</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB0 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 99.97163           |                   |            | 0.00                         | 0                      |                       |
| <b>Total RDFB09 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB09</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB1 On 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.86649          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RDFB11 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB11</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB1 On 27/11/2022 Spot Bond |        |            |           |           | 0.00000            | 98.99164           |                   |            | 0.00                         | 0                      | 300,000,00            |
| <b>Total RDFB12 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>300,000,00</b>     |
| <b>Total For RDFB12</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               | <b>300,000,00</b>     |
| RDFB1 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.20464          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RDFB14 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB14</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB1 On 05/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12269          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RDFB15 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RDFB15</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RDFB1 On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 99.66375           |                   |            | 0.00                         | 0                      |                       |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <b>Total RDFB16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For RDFB16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| RDFB1 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 98.23079           |                   |            |  | 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            | 96.96676           |                   |            |  | 0.00        | 0                 |                   |
| <b>Total RDFB18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For RDFB18</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| RDFB1 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.21722          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total RDFB19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For RDFB19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| RDFB2 On 22/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.00215          |                   |            |  | 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            | 101.04920          |                   |            |  | 0.00        | 48,000,000        | 24,000,000        |
| <b>Total RDFB21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>48,000,000</b> | <b>24,000,000</b> |
| <b>Total For RDFB21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>48,000,000</b> | <b>24,000,000</b> |
| RDFB2 On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93287          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total RDFB22 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For RDFB22</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| RDFB2 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.09780           |                   |            |  | 0.00        | 0                 |                   |
| <b>Total RDFB23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For RDFB23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| RDFB2 On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 97.94803           |                   |            |  | 0.00        | 0                 |                   |
| <b>Total RDFB24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For RDFB24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| RDFB2 On 28/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.19661          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total RDFB26 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For RDFB26</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| RDFC5 On 11/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.23778          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total RDFC51 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For RDFC51</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| RED13 On 13/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.12614          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total RED131 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For RED131</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| RED14: On 17/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.17501          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED143 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RED143</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED15 On 31/01/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.38454          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RED151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED16 On 07/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.10685          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total RED161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For RED161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| RED40: On 29/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80943          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED402 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RED402</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED50 On 05/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.06333          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RED501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED60 On 09/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.72478          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED601 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RED601</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED60: On 09/03/2022 Spot Bond |        |            |           |           | 0.00000            | 103.90816          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RED602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED70: On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.17663          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED704 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RED704</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED70: On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.32990          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED705 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RED705</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RES35 On 25/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.30157          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RES35 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RES35</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RES40 On 13/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.71619          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RES40 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RES40</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RES41 On 30/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.04289          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RES41 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 RES41</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| RES49 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.67111          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total RES49 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For RES49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| RES50 On 22/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.62722          |                   |            |  | 0.00        | 200,000,000           | 100,000,000           |
| <b>Total RES50 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b>    | <b>100,000,000</b>    |
| <b>Total For RES50</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b>    | <b>100,000,000</b>    |
| RES52 On 07/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.36514          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total RES52 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For RES52</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| RMBI06 On 24/07/2038 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total RMBI06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For RMBI06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| RW23 On 10/12/2023 Spot Bond   |        |            | 6.54000   | 106.57904 | 6.54000            | 106.56019          |                   |            |  | 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   |        |            | 11.10000  | 95.46781  | 11.10000           | 95.43949           |                   |            |  | 0.00        | 0                     |                       |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| SBK23 On 28/05/2022 Spot Bond  |        |            | 5.05000   | 106.32910 | 5.05000            | 106.31469          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| SBK24 On 19/10/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total SBK24/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For SBK24/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| SBN01 On 31/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.44154          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total SBN01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For SBN01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| SBS18 On 23/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.12811          |                   |            |  | 0.00        | 80,000,000,000        | 20,000,000,000        |
| <b>Total SBS18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000,000</b> | <b>20,000,000,000</b> |
| <b>Total For SBS18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000,000</b> | <b>20,000,000,000</b> |
| SBS19 On 23/06/2021 Spot Bond  |        |            | 4.68000   | 104.79440 | 4.68000            | 104.78100          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total SBS19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For SBS19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| SBS20 On 15/05/2026 Spot Bond  |        |            | 7.03000   | 112.90839 | 7.03000            | 112.88719          |                   |            |  | 0.00        | 0                     |                       |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value             | Contracts Traded  | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|-------------------|------------|
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| SBS21 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 104.22187          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total SBS21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For SBS21</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| SBS27 On 20/02/2024 Spot Bond |        |            | 6.00500   | 113.02246 | 6.00500            | 113.00398          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 7.13000   | 104.57411 | 7.13000            | 104.55420          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| SBS31 On 12/06/2027 Spot Bond |        |            | 7.55000   | 115.26016 | 7.55000            | 115.23670          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| SBS34 On 19/09/2024 Spot Bond |        |            | 6.12500   | 113.72492 | 6.12500            | 113.70628          |                   |            |                           | 0.00              | 0                 |            |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>          |            |
| SBS38 On 29/01/2025 Spot Bond |        |            | 6.33000   | 111.96602 | 6.33000            | 111.94674          |                   |            | 367,140,000,000.00        | 58,000,000        | 29,000,000        |            |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>367,140,000,000.00</b> | <b>58,000,000</b> | <b>29,000,000</b> |            |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |            | <b>367,140,000,000.00</b> | <b>58,000,000</b> | <b>29,000,000</b> |            |
| SBS39 On 29/01/2030 Spot Bond |        |            | 8.42000   | 111.09776 | 8.42000            | 111.07245          |                   |            | 0.00                      | 0                 | 0                 |            |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>          |            |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>          |            |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 4.58000   | 102.14670 | 4.58000            | 102.13414          |                   |            | 0.00                      | 0                 | 0                 |            |
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>          |            |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>          |            |
| SBS41 On 12/11/2022 Spot Bond |        |            | 5.37500   | 106.85980 | 5.37500            | 106.84440          |                   |            | 0.00                      | 0                 | 0                 |            |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>          |            |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>          |            |
| SBS42 On 12/11/2025 Spot Bond |        |            | 6.73000   | 115.38034 | 6.73000            | 115.35959          |                   |            | 0.00                      | 0                 | 0                 |            |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>          |            |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>          |            |
| SBS43 On 12/11/2027 Spot Bond |        |            | 7.70000   | 116.19978 | 7.70000            | 116.17592          |                   |            | 0.00                      | 0                 | 0                 |            |
| <b>Total SBS43 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>          |            |
| <b>Total For SBS43</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>          |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| SBS46 On 15/02/2023 Spot Bond |        |            | 5.39500   | 111.56333 | 5.39500            | 111.54692          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SBS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For SBS46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| SBS47 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.53544          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| SBS49 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.93289          |                   |            |  | 0.00        | 0                 | 350,000,00        |
| <b>Total SBS49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>350,000,00</b> |
| <b>Total For SBS49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>350,000,00</b> |
| SBS50 On 31/01/2022 Spot Bond |        |            | 4.68000   | 106.24266 | 4.68000            | 106.22908          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SBS50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For SBS50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| SBS51 On 31/01/2024 Spot Bond |        |            | 5.78000   | 5.78000   | 5.78000            | 112.97430          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| SBS52 On 29/01/2030 Spot Bond |        |            |           |           | 0.00000            | 104.11305          |                   |            |  | 0.00        | 70,000,000        | 35,000,00         |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>70,000,000</b> | <b>35,000,00</b>  |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>70,000,000</b> | <b>35,000,00</b>  |
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 103.47526          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| SBS55 On 12/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.92351          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SBS55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For SBS55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| SBS56 On 12/06/2022 Spot Bond |        |            | 5.00000   | 108.12018 | 5.00000            | 108.10551          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SBS56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For SBS56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| SBS57 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 102.85067          |                   |            |  | 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            | 104.21729          |                   |            |  | 0.00        | 58,000,000        | 29,000,00         |
| <b>Total SBS58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>58,000,000</b> | <b>29,000,00</b>  |
| <b>Total For SBS58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>58,000,000</b> | <b>29,000,00</b>  |
| SBS60 On 18/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.17464          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SBS60 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 SBS60</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| SBS62 On 31/01/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.02784          |                   |            |  | 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            | 101.04707          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total SBS63 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For SBS63</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| SBS64 On 31/01/2029 Spot Bond  |        |            |           |           | 0.00000            | 101.57112          |                   |            |  | 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            | 100.83305          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total SBS65 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For SBS65</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| SBS66 On 26/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.21638          |                   |            |  | 0.00        | 36,800,000,000        | 9,400,000,000         |
| <b>Total SBS66 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>36,800,000,000</b> | <b>9,400,000,000</b>  |
| <b>Total For SBS66</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>36,800,000,000</b> | <b>9,400,000,000</b>  |
| SBS67 On 26/06/2029 Spot Bond  |        |            |           |           | 0.00000            | 101.92960          |                   |            |  | 0.00        | 0                     | 400,000,000           |
| <b>Total SBS67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>400,000,000</b>    |
| <b>Total For SBS67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>400,000,000</b>    |
| SBS68 On 21/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.40002          |                   |            |  | 0.00        | 0                     | 470,000,000           |
| <b>Total SBS68 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>470,000,000</b>    |
| <b>Total For SBS68</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>470,000,000</b>    |
| SBS69 On 02/12/2034 Spot Bond  |        |            |           |           | 0.00000            | 99.97207           |                   |            |  | 0.00        | 0                     |                       |
| <b>Total SBS69 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For SBS69</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 1.69000   | 314.45921 | 1.69000            | 314.37619          |                   |            |  | 0.00        | 0                     | 13,761,000,000        |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>13,761,000,000</b> |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              | <b>13,761,000,000</b> |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 4.77500   | 4.77500   | 4.77500            | 213.33539          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| SBT101 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 104.04676          |                   |            |  | 0.00        | 1,106,000,000         | 553,000,000           |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,106,000,000</b>  | <b>553,000,000</b>    |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,106,000,000</b>  | <b>553,000,000</b>    |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 105.40768          |                   |            |  | 0.00        | 0                     |                       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| <b>Total SBT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For SBT102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| SBT102 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 104.41384          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| SBT103 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 104.87038          |                   |            |  | 0.00        | 58,000,000        | 679,000,000        |
| <b>Total SBT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>58,000,000</b> | <b>679,000,000</b> |
| <b>Total For SBT104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>58,000,000</b> | <b>679,000,000</b> |
| SBT104 On 31/03/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 | 200,000,000        |
| <b>Total SBT105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>200,000,000</b> |
| <b>Total For SBT105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>200,000,000</b> |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.73127          |                   |            |  | 0.00        | 52,000,000        | 26,000,000         |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>52,000,000</b> | <b>26,000,000</b>  |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>52,000,000</b> | <b>26,000,000</b>  |
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.06764          |                   |            |  | 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>          |                    |
| SBT202 On 03/12/2023 Spot Bond |        |            | 6.99000   | 107.64732 | 6.99000            | 107.62700          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total SBT203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For SBT203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| SBT203 On 16/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.28000          |                   |            |  | 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>          |                    |
| SBT204 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01976          |                   |            |  | 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>          |                    |
| SBT206 On 25/06/2025 Spot Bond |        |            |           |           | 0.00000            | 106.10256          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total SBT207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For SBT207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| SBT207 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23762          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total SBT208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For SBT208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| SGI005 On 10/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.23686          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total SGI005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For SGI005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| SGI006 On 11/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00653          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SGI006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SGI006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SHI02 On 01/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                  |
| <b>Total SHI02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SHI02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SLI4 On 15/08/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.37013          |                   |            |  | 0.00        | 0                | 70,000,00        |
| <b>Total SLI4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,00</b> |
| <b>Total For SLI4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,00</b> |
| SLRA2 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.21987          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SLRA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SLRA2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SLRA4 On 15/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.21116          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SLRA4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SLRA4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SLRA5 On 15/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.37630          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SLRA5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SLRA5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SLRA6 On 15/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.21875          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SLRA6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SLRA6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SLRB2 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.22934          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SLRB2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SLRB2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SLRB4 On 15/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.23201          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SLRB4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SLRB4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SLRB5 On 15/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.21311          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SLRB5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SLRB5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SLRB6 On 15/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.23202          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SLRB6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For SLRB6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| SLRC2 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.26416          |                   |            |  | 0.00        | 0                |                  |
| <b>Total SLRC2 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 SLRC2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SLRC4 On 15/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25473          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SLRC4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SLRC4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SLRC5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.62247           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SLRC5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SLRC5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SLRC6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.23959          |                   |            |  | 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>           |                   |
| SNT03 On 12/04/2023 Spot Bond |        |            | 6.69000   | 110.35165 | 6.69000            | 110.33181          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SNT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SNT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SNT04 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.68139          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SNT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SNT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SNT05 On 30/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.99980           |                   |            |  | 0.00        | 94,000,000         | 207,000,00        |
| <b>Total SNT05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>94,000,000</b>  | <b>207,000,00</b> |
| <b>Total For SNT05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>94,000,000</b>  | <b>207,000,00</b> |
| SOLB0 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.17140          |                   |            |  | 0.00        | 176,082,800        | 178,041,40        |
| <b>Total SOLB01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>176,082,800</b> | <b>178,041,40</b> |
| <b>Total For SOLB01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>176,082,800</b> | <b>178,041,40</b> |
| SPDA1 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.20327          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SPDA10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SPDA10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SPDA1 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.64216          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SPDA12 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SPDA12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SPDA1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13901          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SPDA13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SPDA13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SPDA8 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.14757          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SPDA8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SPDA8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SPG00 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.03251          |                   |            |  | 0.00        | 0                  |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total SPG004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SPG004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SPG004 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.15093          |                   |            |  | 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>             |                      |
| SPG005 On 18/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.11986          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SPG006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SPG006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SPG006 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.36581          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SPG007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SPG007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SPG007 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.87306          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SPG008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SPG008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SPG008 On 15/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.82316          |                   |            |  | 0.00        | 2,400,000,000        | 1,200,000,000        |
| <b>Total SPG009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,400,000,000</b> | <b>1,200,000,000</b> |
| <b>Total For SPG009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,400,000,000</b> | <b>1,200,000,000</b> |
| SPG009 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.04894          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SPG010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SPG010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SPGC0 On 01/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.98781           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SPGC02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SPGC02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SSA07 On 15/05/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.72767          |                   |            |  | 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>             |                      |
| SSN011 On 31/01/2025 Spot Bond |        |            | 3.41500   | 3.41500   | 3.41500            | 146.23956          |                   |            |  | 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>             |                      |
| SSN011 On 21/12/2026 Spot Bond |        |            | 7.26000   | 119.26122 | 7.26000            | 119.23787          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SSN021 On 28/02/2031 Spot Bond |        |            | 8.72000   | 90.60975  | 8.72000            | 90.58874           |                   |            |  | 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>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SSN029 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 96.98516           |                   |            |  | 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>         |                     |
| SSN037 On 01/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.98401           |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN040 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.72926          |                   |            |  | 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>         |                     |
| SSN041 On 13/10/2023 Spot Bond |        |            | 6.29000   | 108.89195 | 6.29000            | 108.87352          |                   |            |  | 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>         |                     |
| SSN043 On 31/01/2038 Spot Bond |        |            | 4.74000   | 110.33687 | 4.74000            | 110.29859          |                   |            |  | 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>         |                     |
| SSN044 On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 98.95459           |                   |            |  | 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>         |                     |
| SSN046 On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.51251          |                   |            |  | 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>         |                     |
| SSN047 On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.32572          |                   |            |  | 0.00        | 0                | 2,500,000.00        |
| <b>Total SSN047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000.00</b> |
| <b>Total For SSN047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000.00</b> |
| SSN050 On 08/12/2023 Spot Bond |        |            | 2.28000   | 2.28000   | 2.28000            | 310.00816          |                   |            |  | 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>         |                     |
| SSN054 On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.53486          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN055 On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42397          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN058 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>         |                     |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For SSN058</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06 On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71611          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN060 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN060</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06 On 31/03/2028 Spot Bond |        |            | 3.98000   | 3.98000   | 3.98000            | 193.40976          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN061 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN061</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06 On 31/01/2025 Spot Bond |        |            | 2.80000   | 2.80000   | 2.80000            | 149.39855          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN062 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN062</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06 On 31/01/2038 Spot Bond |        |            | 4.94000   | 4.94000   | 4.94000            | 107.48975          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN063 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN063</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06 On 31/03/2029 Spot Bond |        |            | 3.76500   | 3.76500   | 3.76500            | 106.91256          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN064 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN064</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06 On 31/03/2028 Spot Bond |        |            | 3.94000   | 3.94000   | 3.94000            | 193.88431          |                   |            |  | 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            | 100.04288          |                   |            |  | 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            | 100.04199          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN069 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN069</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.03973          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN070 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN070</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07 On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19093          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN073 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN073</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07 On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.16146          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN074 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN074</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07 On 15/06/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SSN075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN075 On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN076 On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13320          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN077 On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.74629          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN078 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN078</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN078 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 103.73300          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN079 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN079</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN079 On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.05857          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN081 On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.31745          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN082 On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.40412          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN083 On 07/12/2033 Spot Bond |        |            | 4.70000   | 4.70000   | 4.70000            | 214.91930          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN084 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 99.85682           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN089 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.72256          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN093 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN093</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN093 On 28/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN09(On 28/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 99.99990           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN09(On 07/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.31411          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN099 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN099</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10(On 31/01/2030 Spot Bond  |        |            | 9.52500   | 93.79123  | 9.52500            | 93.76713           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10(On 28/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.03570          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10(On 21/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.29769          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10(On 04/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.95326           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10(On 31/03/2028 Spot Bond  |        |            | 3.98500   | 93.64115  | 3.98500            | 193.35053          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10(On 07/12/2033 Spot Bond  |        |            | 4.88000   | 89.74634  | 4.88000            | 215.34049          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10(On 04/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.36778          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10(On 10/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.29759          |                   |            |  | 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>         |            |
| SSN111(On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.21120          |                   |            |  | 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>         |            |
| SSN112(On 14/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.62085          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN112 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 SSN112</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN112 On 10/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.31077          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN113 On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76849          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN114 On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.53484          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN115 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.14567          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN116 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.26164          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN117 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN117</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 7.85500   | 105.64065 | 7.85500            | 105.61841          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| T14A11 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.14760          |                   |            |  | 0.00        | 0                |                     |
| <b>Total T14A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For T14A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| T14A12 On 21/11/2021 Spot Bond |        |            | 4.01000   | 102.62448 | 4.01000            | 102.61342          |                   |            |  | 0.00        | 0                |                     |
| <b>Total T14A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For T14A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| T16OM On 21/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.12599          |                   |            |  | 0.00        | 0                |                     |
| <b>Total T16OM2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For T16OM2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| T16OM On 21/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.12059          |                   |            |  | 0.00        | 0                |                     |
| <b>Total T16OM3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For T16OM3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| T17A11 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13331          |                   |            |  | 0.00        | 0                | 1,830,000,00        |
| <b>Total T17A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,830,000,00</b> |
| <b>Total For T17A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,830,000,00</b> |
| T17A21 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.13935          |                   |            |  | 0.00        | 0                |                     |

| Contract Details                          | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total T17A21 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T17A21</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T17A31 <sub>On</sub> 21/02/2026 Spot Bond |        |            | 7.21000   | 101.64245 | 7.21000            | 101.61845          |                   |            |  | 0.00        | 0                |            |
| <b>Total T17A31 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T17A31</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS142 <sub>On</sub> 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.50456          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS142 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS142</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS145 <sub>On</sub> 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.58482          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS145 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS145</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS148 <sub>On</sub> 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.10100          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS148 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS148</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS149 <sub>On</sub> 31/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42238          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS149 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS149</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS153 <sub>On</sub> 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76241          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS153 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS153</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS154 <sub>On</sub> 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.39965          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS154 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS154</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS155 <sub>On</sub> 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.07245          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS155 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS155</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS156 <sub>On</sub> 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60034          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS156 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS156</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS157 <sub>On</sub> 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80911          |                   |            |  | 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>         |            |
| TFS158 <sub>On</sub> 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.08783          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS158 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS158</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| 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            | 101.44449          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS161 On 27/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.31164          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS162 On 27/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.63919           |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS163 On 22/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75104          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS164 On 22/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.14199          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS165 On 15/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39461          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TFS16€ On 15/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60401          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TFS166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TFS166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH10A On 18/10/2038 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH14A On 21/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.15138          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH14A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH14A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH14A On 21/11/2021 Spot Bond  |        |            | 4.01000   | 103.08964 | 4.01000            | 103.07854          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH14A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH14A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH14A On 21/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.46029          |                   |            |  | 0.00        | 0                | 150,405,44        |
| <b>Total TH14A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,405,44</b> |
| <b>Total For TH14A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,405,44</b> |
| TH14A On 21/11/2021 Spot Bond  |        |            | 4.01000   | 102.72262 | 4.01000            | 102.71154          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH14A8 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 TH14A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14B On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.16782          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14B On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.25371          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14B On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.15650          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14C On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.41581          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14C On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.45763          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14C On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.17266          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14D On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.26157          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14D On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.85691          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14D2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14D On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.71407          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14D3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14D3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13511          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A On 21/11/2022 Spot Bond |        |            | 9.82000   | 9.82000   | 9.82000            | 100.26084          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.04900          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TH15A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A5 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13847          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A8 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13252          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A9 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.15091          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15B1 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.43052          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15B2 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49894          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15B3 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16359          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15C1 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58137          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15C2 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.15712          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15C3 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.27312          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15D1 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.57217          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15D2 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21445          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-------------------|
| TH16A On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13441          |                   |            |  | 0.00        | 0                    | 550,000,00        |
| <b>Total TH16A1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>550,000,00</b> |
| <b>Total For TH16A1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>550,000,00</b> |
| TH16A On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02304          |                   |            |  | 0.00        | 0                    | 200,000,00        |
| <b>Total TH16A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>200,000,00</b> |
| <b>Total For TH16A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>200,000,00</b> |
| TH16A On 21/08/2024 Spot Bond |        |            | 8.49000   | 102.32347 | 8.49000            | 102.29997          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total TH16A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For TH16A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| TH16A On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36523          |                   |            |  | 0.00        | 1,400,000,000        | 700,000,00        |
| <b>Total TH16A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,400,000,000</b> | <b>700,000,00</b> |
| <b>Total For TH16A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,400,000,000</b> | <b>700,000,00</b> |
| TH16A On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14090          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total TH16A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For TH16A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| TH16A On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.13414          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total TH16A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For TH16A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| TH16A On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14009          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total TH16A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For TH16A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| TH16A On 21/08/2024 Spot Bond |        |            | 5.76000   | 101.58104 | 5.76000            | 101.56511          |                   |            |  | 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            | 100.14604          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total TH16B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For TH16B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| TH16B On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.15576          |                   |            |  | 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            | 100.15630          |                   |            |  | 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            | 100.15441          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total TH16C1 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 TH16C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH16C: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16736          |                   |            |  | 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            | 100.16385          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH16C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH16C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.21228          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH16D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH16D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23507          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH16D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH16D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH16D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22167          |                   |            |  | 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            | 100.15145          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH17B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH17B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH17C: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.16111          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH17C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH17C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.21035          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH17D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH17D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH17O On 21/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.11811          |                   |            |  | 0.00        | 0                | 870,000,00        |
| <b>Total TH17O1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>870,000,00</b> |
| <b>Total For TH17O1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>870,000,00</b> |
| TL23 On 05/09/2022 Spot Bond   |        |            |           |           | 0.00000            | 99.70936           |                   |            |  | 0.00        | 0                |                   |
| <b>Total TL23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TL23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TL24 On 05/09/2022 Spot Bond   |        |            | 6.03000   | 105.74751 | 6.03000            | 105.73044          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TL24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TL24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TL25 On 04/09/2024 Spot Bond   |        |            | 7.09000   | 109.39723 | 7.09000            | 109.37652          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value             | Contracts Traded     | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|------------|
| <b>Total TL25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| <b>Total For TL25</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| TL26 On 25/11/2024 Spot Bond   |        |            |           |           | 0.00000            | 100.87008          |                   |            |                           | 0.00              | 0                    |            |
| <b>Total TL26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| <b>Total For TL26</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| TL27 On 24/04/2023 Spot Bond   |        |            |           |           | 0.00000            | 100.86977          |                   |            |                           | 0.00              | 0                    |            |
| <b>Total TL27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| <b>Total For TL27</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| TL28 On 24/04/2025 Spot Bond   |        |            | 7.73500   | 106.06205 | 7.73500            | 106.04006          |                   |            |                           | 0.00              | 0                    |            |
| <b>Total TL28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| <b>Total For TL28</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| TL29 On 24/04/2025 Spot Bond   |        |            |           |           | 0.00000            | 101.19008          |                   |            |                           | 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            | 99.75743           |                   |            |                           | 0.00              | 0                    |            |
| <b>Total TL30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| <b>Total For TL30</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| TL31 On 10/06/2026 Spot Bond   |        |            |           |           | 0.00000            | 100.07372          |                   |            |                           | 0.00              | 0                    |            |
| <b>Total TL31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| <b>Total For TL31</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| TL32 On 09/02/2027 Spot Bond   |        |            |           |           | 0.00000            | 100.31181          |                   |            |                           | 0.00              | 0                    |            |
| <b>Total TL32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| <b>Total For TL32</b>          |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b>       | <b>0</b>             |            |
| TN23 On 06/11/2023 Spot Bond   |        |            | 6.87000   | 109.40933 | 6.87000            | 109.38925          |                   |            | 408,058,764,000.00        | 59,397,200        | 1,239,794,400        |            |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>408,058,764,000.00</b> | <b>59,397,200</b> | <b>1,239,794,400</b> |            |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            | <b>408,058,764,000.00</b> | <b>59,397,200</b> | <b>1,239,794,400</b> |            |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 23.87601  | 100.00000          | 23.82345           |                   |            | 0.00                      | 0                 |                      |            |
| <b>Total TN23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |            |
| <b>Total For TN23/R2023</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |            |
| TN25 On 19/08/2025 Spot Bond   |        |            | 8.31000   | 106.81555 | 8.31000            | 106.79154          |                   |            | 230,270,100,000.00        | 27,710,000        | 6,656,706,000        |            |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>230,270,100,000.00</b> | <b>27,710,000</b> | <b>6,656,706,000</b> |            |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            | <b>230,270,100,000.00</b> | <b>27,710,000</b> | <b>6,656,706,000</b> |            |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 14.89713  | 100.00000          | 14.86381           |                   |            | 0.00                      | 0                 |                      |            |
| <b>Total TN25/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |            |
| <b>Total For TN25/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>0</b>             |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                     | Contracts Traded  | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|
| TN27 On 14/11/2027 Spot Bond   |        |            | 9.01500   | 99.87332  | 9.01500            | 99.84939           |                   |            | 187,055,841,000.00        | 20,749,400        | 13,355,021,60        |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>187,055,841,000.00</b> | <b>20,749,400</b> | <b>13,355,021,60</b> |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            | <b>187,055,841,000.00</b> | <b>20,749,400</b> | <b>13,355,021,60</b> |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 9.74714   | 100.00000          | 9.72569            |                   |            | 0.00                      | 0                 |                      |
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| TN30 On 09/10/2030 Spot Bond   |        |            | 10.47000  | 101.66928 | 10.47000           | 101.64093          |                   |            | 0.00                      | 0                 | 1,200,000,00         |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>1,200,000,00</b>  |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>1,200,000,00</b>  |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 117.74735 | 8.00000            | 117.72212          |                   |            | 0.00                      | 0                 |                      |
| <b>Total TN30/R2030 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| <b>Total For TN30/R2030</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| TN40 On 09/10/2040 Spot Bond   |        |            | 11.88000  | 93.03215  | 11.88000           | 93.00282           |                   |            | 0.00                      | 0                 | 1,830,000,00         |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>1,830,000,00</b>  |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          | <b>1,830,000,00</b>  |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 101.52785 | 10.75000           | 101.49881          |                   |            | 0.00                      | 0                 |                      |
| <b>Total TN40/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| <b>Total For TN40/R214</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| TR5A11 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.06266          |                   |            | 0.00                      | 0                 |                      |
| <b>Total TR5A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| <b>Total For TR5A11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| TR5A2 On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.06328          |                   |            | 0.00                      | 0                 |                      |
| <b>Total TR5A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| <b>Total For TR5A21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| TR5A3 On 20/06/2026 Spot Bond  |        |            | 7.61000   | 100.60302 | 7.61000            | 103.37989          |                   |            | 0.00                      | 0                 |                      |
| <b>Total TR5A31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| <b>Total For TR5A31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| TR5OM On 20/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.05356          |                   |            | 0.00                      | 0                 |                      |
| <b>Total TR5OM1 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| <b>Total For TR5OM1</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| TRA3A On 14/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.20640           |                   |            | 0.00                      | 0                 |                      |
| <b>Total TRA3A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| <b>Total For TRA3A3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                      |
| TRA3A On 14/11/2022 Spot Bond  |        |            | 6.00000   | 104.58734 | 6.00000            | 104.57054          |                   |            | 0.00                      | 0                 |                      |
| <b>Total TRA3A4 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 TRA3A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3A On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24236          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3B On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32191          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3B On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.38220           |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68877          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.72516          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2024 Spot Bond |        |            | 6.29000   | 108.81011 | 6.29000            | 108.79170          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68877          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.72516          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2024 Spot Bond |        |            | 8.62000   | 101.13628 | 8.62000            | 101.11296          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4B On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 98.07371           |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4B On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.69052          |                   |            |  | 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            | 100.07195          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TRA5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5C On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.09164          |                   |            |  | 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>         |            |
| TSP24€ On 21/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.34191           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24€ On 22/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP249</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25€ On 06/09/2021 Spot Bond |        |            |           |           | 0.00000            | 98.72626           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP251 On 16/09/2021 Spot Bond |        |            |           |           | 0.00000            | 98.79823           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP251</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25€ On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 97.93626           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25€ On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 96.65793           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP257 On 11/03/2022 Spot Bond |        |            |           |           | 0.00000            | 96.14782           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25€ On 16/03/2022 Spot Bond |        |            |           |           | 0.00000            | 96.01423           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP258</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP25€ On 11/05/2022 Spot Bond |        |            |           |           | 0.00000            | 95.42132           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP259 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP259</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.50808          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TU1B11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.65730          |                   |            |  | 0.00        | 0                |            |
| <b>Total TU1B11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TU1B11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1D11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.49246          |                   |            |  | 0.00        | 0                |            |
| <b>Total TU1D11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TU1D11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TUHF02 On 24/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.63469          |                   |            |  | 0.00        | 0                |            |
| <b>Total TUHF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TUHF02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC36 On 28/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC36 On 10/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.31335          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC367 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC367</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC36 On 17/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.11122          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC368 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC368</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC36 On 08/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.57884          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC369 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC369</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 15/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 103.78641          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 21/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 107.65452          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 29/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.29981          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 06/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.04610          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC37 On 16/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.89699          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC374 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 TWC374</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| TWC37 On 26/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 190,000,000,000,000.00       | 21,900,000,000        | 21,900,000,00        |
| <b>Total TWC375 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>21,900,000,000</b> | <b>21,900,000,00</b> |
| <b>Total For TWC375</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>21,900,000,000</b> | <b>21,900,000,00</b> |
| UG26 On 09/03/2026 Spot Bond  |        |            | 9.43500   | 109.62225 | 9.43500            | 109.59479          |                   |            | 0.00                         | 0                     |                      |
| <b>Total UG26 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| <b>Total For UG26</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| UU1A0 On 15/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20361          |                   |            | 0.00                         | 0                     |                      |
| <b>Total UU1A01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| <b>Total For UU1A01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| UU1A0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22829          |                   |            | 0.00                         | 0                     |                      |
| <b>Total UU1A02 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| <b>Total For UU1A02</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| UU1B0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.23966          |                   |            | 0.00                         | 0                     |                      |
| <b>Total UU1B01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| <b>Total For UU1B01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| UU1C0 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.28885          |                   |            | 0.00                         | 0                     |                      |
| <b>Total UU1C01 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| <b>Total For UU1C01</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| VKE10 On 08/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77233          |                   |            | 0.00                         | 0                     |                      |
| <b>Total VKE10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| <b>Total For VKE10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| VKE11 On 20/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.58472          |                   |            | 0.00                         | 0                     |                      |
| <b>Total VKE11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| <b>Total For VKE11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| VKE13 On 27/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.13643          |                   |            | 0.00                         | 243,000,000           | 121,500,00           |
| <b>Total VKE13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>243,000,000</b>    | <b>121,500,00</b>    |
| <b>Total For VKE13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>243,000,000</b>    | <b>121,500,00</b>    |
| VKE14 On 27/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.09241          |                   |            | 0.00                         | 0                     |                      |
| <b>Total VKE14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| <b>Total For VKE14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| VKE15 On 14/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.23963          |                   |            | 0.00                         | 0                     |                      |
| <b>Total VKE15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| <b>Total For VKE15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                      |
| VKE16 On 14/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.24877          |                   |            | 0.00                         | 0                     |                      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value            | Contracts Traded       | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------|------------------------|-----------------------|
| <b>Total VKE16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| <b>Total For VKE16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| WHL02 On 02/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.99899          |                   |            |  | 0.00             | 0                      |                       |
| <b>Total WHL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| <b>Total For WHL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| WHL03 On 02/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.10187          |                   |            |  | 0.00             | 0                      |                       |
| <b>Total WHL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| <b>Total For WHL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| WSP5 On 28/05/2021 Spot Bond   |        |            | 4.71000   | 99.94841  | 4.71000            | 99.96131           |                   |            |  | 0.00             | 0                      |                       |
| <b>Total WSP5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| <b>Total For WSP5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| WSP5/I On 28/05/2021 Spot Bond |        |            | 100.00000 | 98.91599  | 100.00000          | 99.18479           |                   |            |  | 0.00             | 0                      |                       |
| <b>Total WSP5/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| <b>Total For WSP5/R203</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| <b>Total for SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>1.53e+017</b> | <b>690,155,390,400</b> | <b>178,362,745,74</b> |
| <b>Total for SPOT :</b>        |        |            |           |           |                    |                    |                   |            |  | <b>1.53e+017</b> | <b>690,155,390,400</b> | <b>178,362,745,74</b> |
| <b>Total Futures</b>           |        |            |           |           |                    |                    |                   |            |  | <b>1.53e+017</b> | <b>690,155,390,889</b> | <b>178,363,769,10</b> |
| <b>Total Options</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               | <b>108,55</b>         |
| <b>Grand Total:</b>            |        |            |           |           |                    |                    |                   |            |  | <b>1.53e+017</b> | <b>690,155,390,889</b> | <b>178,363,877,66</b> |