



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 17/02/2023

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33                     | On | 04/05/2023 | Bond Future |        |            | 12.20668  | 73.85042  | 12.14164           | 74.15451           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 03/08/2023 | Bond Future |        |            | 12.36442  | 75.32182  | 12.29732           | 75.62878           |                   |            | 0.00        | 0                | 35            |
| ES33                     | On | 02/11/2023 | Bond Future |        |            | 12.53623  | 73.01702  | 12.46473           | 73.33674           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 01/02/2024 | Bond Future |        |            | 12.71980  | 74.46559  | 12.64441           | 74.79474           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 02/05/2024 | Bond Future |        |            | 12.92465  | 72.08844  | 12.84713           | 72.41841           |                   |            | 0.00        | 0                |               |
| <b>Total ES33 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35</b>     |
| <b>Total For ES33</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35</b>     |
| ES42                     | On | 04/05/2023 | Bond Future |        |            | 12.54872  | 71.26172  | 12.53002           | 71.36346           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 03/08/2023 | Bond Future |        |            | 12.69172  | 72.68164  | 12.67286           | 72.78234           |                   |            | 0.00        | 0                | 4,00          |
| ES42                     | On | 02/11/2023 | Bond Future |        |            | 12.84628  | 69.85595  | 12.82540           | 69.96516           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 01/02/2024 | Bond Future |        |            | 13.00323  | 71.24091  | 12.98092           | 71.35529           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 02/05/2024 | Bond Future |        |            | 13.18247  | 68.33364  | 13.16026           | 68.44490           |                   |            | 0.00        | 0                |               |
| <b>Total ES42 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,00</b>   |
| <b>Total For ES42</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,00</b>   |
| I2025                    | On | 04/05/2023 | Bond Future |        |            | 169.24720 | 169.24720 | 169.38964          | 169.38964          |                   |            | 0.00        | 0                | 5,35          |

an  
est

0  
50  
0  
0  
0  
**50**  
**50**  
0  
30  
0  
0  
0  
**10**  
**10**  
34

:PM

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------|------------------|---------------|
| I2025                     | On | 03/08/2023 | Bond Future |        |            | 170.88838 | 170.88838 | 171.02613          | 171.02613          |                   |            | 0.00         | 0                | 2             |
| I2025                     | On | 02/11/2023 | Bond Future |        |            | 174.26660 | 174.26660 | 174.42232          | 174.42232          |                   |            | 0.00         | 0                |               |
| I2025                     | On | 01/02/2024 | Bond Future |        |            | 175.95171 | 175.95171 | 176.11782          | 176.11782          |                   |            | 0.00         | 0                |               |
| I2025                     | On | 02/05/2024 | Bond Future |        |            | 179.30494 | 179.30494 | 179.46164          | 179.46164          |                   |            | 0.00         | 0                |               |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>  | <b>0</b>         | <b>5,57</b>   |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>  | <b>0</b>         | <b>5,57</b>   |
| I2029                     | On | 04/05/2023 | Bond Future |        |            | 121.30943 | 121.30943 | 121.51263          | 121.51263          |                   |            | 0.00         | 0                | 1,04          |
| I2029                     | On | 03/08/2023 | Bond Future |        |            | 123.72645 | 123.72645 | 123.92838          | 123.92838          |                   |            | 0.00         | 0                | 7             |
| I2029                     | On | 02/11/2023 | Bond Future |        |            | 124.85382 | 124.85382 | 125.07054          | 125.07054          |                   |            | 0.00         | 0                |               |
| I2029                     | On | 01/02/2024 | Bond Future |        |            | 127.33283 | 127.33283 | 127.55905          | 127.55905          |                   |            | 0.00         | 0                |               |
| I2029                     | On | 02/05/2024 | Bond Future |        |            | 128.41019 | 128.41019 | 128.63138          | 128.63138          |                   |            | 0.00         | 0                |               |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>  | <b>0</b>         | <b>1,77</b>   |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>  | <b>0</b>         | <b>1,77</b>   |
| I2033                     | On | 04/05/2023 | Bond Future |        |            | 114.80304 | 114.80304 | 115.05215          | 115.05215          |                   |            | 0.00         | 0                | 1,54          |
| I2033                     | On | 03/08/2023 | Bond Future |        |            | 117.09032 | 117.09032 | 117.33942          | 117.33942          |                   |            | 0.00         | 0                | 6,14          |
| I2033                     | On | 02/11/2023 | Bond Future |        |            | 117.99753 | 117.99753 | 118.26182          | 118.26182          |                   |            | 0.00         | 0                |               |
| I2033                     | On | 01/02/2024 | Bond Future |        |            | 120.34053 | 120.34053 | 120.61495          | 120.61495          |                   |            | 0.00         | 0                |               |
| I2033                     | On | 02/05/2024 | Bond Future |        |            | 121.19111 | 121.19111 | 121.46211          | 121.46211          |                   |            | 0.00         | 0                |               |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>  | <b>0</b>         | <b>7,66</b>   |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>  | <b>0</b>         | <b>7,66</b>   |
| I2038                     | On | 04/05/2023 | Bond Future |        |            | 127.72608 | 127.72608 | 128.18176          | 128.18176          |                   |            | 0.00         | 0                | 4,62          |
| I2038                     | On | 03/08/2023 | Bond Future |        |            | 128.32369 | 128.32369 | 128.78269          | 128.78269          |                   |            | 0.00         | 0                |               |
| I2038                     | On | 02/11/2023 | Bond Future |        |            | 130.86032 | 130.86032 | 131.33983          | 131.33983          |                   |            | 0.00         | 0                |               |
| I2038                     | On | 01/02/2024 | Bond Future |        |            | 131.46136 | 131.46136 | 131.95603          | 131.95603          |                   |            | 0.00         | 0                |               |
| I2038                     | On | 02/05/2024 | Bond Future |        |            | 133.96548 | 133.96548 | 134.46007          | 134.46007          |                   |            | 0.00         | 0                |               |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>  | <b>0</b>         | <b>4,62</b>   |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>  | <b>0</b>         | <b>4,62</b>   |
| I2046                     | On | 04/05/2023 | Bond Future |        |            | 112.03834 | 112.03834 | 112.75440          | 112.75440          |                   |            | 0.00         | 0                | 17,30         |
| I2046                     | On | 03/08/2023 | Bond Future |        |            | 114.27057 | 114.27057 | 114.99598          | 114.99598          |                   |            | 0.00         | 0                |               |
| I2046                     | On | 02/11/2023 | Bond Future |        |            | 114.45739 | 114.45739 | 115.20718          | 115.20718          |                   |            | 0.00         | 0                |               |
| I2046                     | On | 01/02/2024 | Bond Future |        |            | 116.72959 | 116.72959 | 117.49905          | 117.49905          |                   |            | 0.00         | 0                |               |
| I2046                     | On | 02/05/2024 | Bond Future |        |            | 116.83249 | 116.83249 | 117.60782          | 117.60782          |                   |            | 0.00         | 0                |               |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>  | <b>0</b>         | <b>17,30</b>  |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>  | <b>0</b>         | <b>17,30</b>  |
| I2050                     | On | 04/05/2023 | Bond Future |        |            | 114.28861 | 114.28861 | 114.99053          | 114.99053          |                   |            | 5,714,430.50 | 50               | 13,30         |
| I2050                     | On | 03/08/2023 | Bond Future |        |            | 114.39617 | 114.39617 | 115.10692          | 115.10692          |                   |            | 0.00         | 0                |               |
| I2050                     | On | 02/11/2023 | Bond Future |        |            | 116.65752 | 116.65752 | 117.39263          | 117.39263          |                   |            | 0.00         | 0                |               |
| I2050                     | On | 01/02/2024 | Bond Future |        |            | 116.74949 | 116.74949 | 117.50410          | 117.50410          |                   |            | 0.00         | 0                |               |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| I2050                     | On | 02/05/2024 | Bond Future |        |            | 118.97308 | 118.97308 | 119.73375          | 119.73375          |                   |            | 0.00                  | 0                |              |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,714,430.50</b>   | <b>50</b>        | <b>13,30</b> |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,714,430.50</b>   | <b>50</b>        | <b>13,30</b> |
| R186                      | On | 04/05/2023 | Bond Future |        |            | 8.60963   | 109.76124 | 8.55227            | 109.94295          |                   | 4.11       | 10,537,079.04         | 96               | 95,76        |
| R186                      | On | 03/08/2023 | Bond Future |        |            | 8.66572   | 106.61724 | 8.60486            | 106.79786          |                   | 4.11       | 0.00                  | 0                |              |
| R186                      | On | 02/11/2023 | Bond Future |        |            | 8.73464   | 108.69935 | 8.66452            | 108.89324          |                   | 3.96       | 136,200,285.55        | 1,253            |              |
| R186                      | On | 01/02/2024 | Bond Future |        |            | 8.81209   | 105.52840 | 8.73311            | 105.73060          |                   | 3.83       | 0.00                  | 0                |              |
| R186                      | On | 02/05/2024 | Bond Future |        |            | 8.94165   | 107.51080 | 8.85734            | 107.70892          |                   | 3.44       | 0.00                  | 0                |              |
| <b>Total R186 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>146,737,364.59</b> | <b>1,349</b>     | <b>95,76</b> |
| R186                      | On | 04/05/2023 | Bond Future | 8.84   | Call       |           |           | 1,436.36000        | 1.43636            | 1,271,140         | 4.32       | 0.00                  | 0                |              |
| R186                      | On | 04/05/2023 | Bond Future | 8.84   | Put        |           |           | 528.80000          | 0.52880            | 545,290           | 4.32       | 0.00                  | 0                |              |
| R186                      | On | 04/05/2023 | Bond Future | 8.36   | Call       |           |           | 594.43000          | 0.59443            | 473,850           | 4.04       | 0.00                  | 0                | 20           |
| R186                      | On | 04/05/2023 | Bond Future | 8.36   | Put        |           |           | 1,206.37000        | 1.20637            | 1,267,500         | 4.04       | 0.00                  | 0                | 20           |
| R186                      | On | 04/05/2023 | Bond Future | 8.82   | Call       |           |           | 1,393.60000        | 1.39360            | 1,229,600         | 4.31       | 0.00                  | 0                |              |
| R186                      | On | 04/05/2023 | Bond Future | 8.82   | Put        |           |           | 548.80000          | 0.54880            | 566,510           | 4.31       | 0.00                  | 0                |              |
| R186                      | On | 04/05/2023 | Bond Future | 8.83   | Call       |           |           | 1,414.91000        | 1.41491            | 1,250,200         | 4.31       | 0.00                  | 0                |              |
| R186                      | On | 04/05/2023 | Bond Future | 8.83   | Put        |           |           | 538.72000          | 0.53872            | 555,720           | 4.31       | 0.00                  | 0                |              |
| R186                      | On | 03/08/2023 | Bond Future | 9.73   | Put        |           |           | 338.37000          | 0.33837            | 330,360           | 4.76       | 0.00                  | 0                |              |
| R186                      | On | 03/08/2023 | Bond Future | 9.74   | Call       |           |           | 3,640.00000        | 3.64000            | 3,451,480         | 4.77       | 0.00                  | 0                |              |
| R186                      | On | 03/08/2023 | Bond Future | 9.74   | Put        |           |           | 334.14000          | 0.33414            | 326,240           | 4.77       | 0.00                  | 0                |              |
| R186                      | On | 03/08/2023 | Bond Future | 9.75   | Call       |           |           | 3,664.54000        | 3.66454            | 3,475,950         | 4.77       | 0.00                  | 0                |              |
| R186                      | On | 03/08/2023 | Bond Future | 9.75   | Put        |           |           | 330.14000          | 0.33014            | 322,170           | 4.77       | 0.00                  | 0                |              |
| R186                      | On | 03/08/2023 | Bond Future | 9.73   | Call       |           |           | 3,615.68000        | 3.61568            | 3,427,050         | 4.76       | 0.00                  | 0                |              |
| R186                      | On | 02/11/2023 | Bond Future | 9.38   | Call       |           |           | 2,775.79000        | 2.77579            | 2,585,980         | 4.28       | 0.00                  | 0                |              |
| R186                      | On | 02/11/2023 | Bond Future | 9.38   | Put        |           |           | 818.38000          | 0.81838            | 822,460           | 4.28       | 0.00                  | 0                |              |
| R186                      | On | 02/11/2023 | Bond Future | 9.40   | Call       |           |           | 2,815.84000        | 2.81584            | 2,625,510         | 4.29       | 0.00                  | 0                |              |
| R186                      | On | 02/11/2023 | Bond Future | 9.40   | Put        |           |           | 804.38000          | 0.80438            | 807,940           | 4.29       | 0.00                  | 0                |              |
| R186                      | On | 02/11/2023 | Bond Future | 10.42  | Call       |           |           | 5,032.95000        | 5.03295            | 4,852,310         | 4.81       | 0.00                  | 0                |              |
| R186                      | On | 02/11/2023 | Bond Future | 10.42  | Put        |           |           | 311.50000          | 0.31150            | 324,750           | 4.81       | 0.00                  | 0                | 1,70         |
| R186                      | On | 02/11/2023 | Bond Future | 9.15   | Call       |           |           | 2,329.63000        | 2.32963            | 2,145,570         | 4.16       | 0.00                  | 0                | 1,70         |
| R186                      | On | 02/11/2023 | Bond Future | 9.15   | Put        |           |           | 996.41000          | 0.99641            | 1,006,240         | 4.16       | 0.00                  | 0                |              |
| R186                      | On | 02/11/2023 | Bond Future | 9.39   | Call       |           |           | 2,795.79000        | 2.79579            | 2,605,720         | 4.28       | 0.00                  | 0                |              |
| R186                      | On | 02/11/2023 | Bond Future | 9.39   | Put        |           |           | 811.35000          | 0.81135            | 815,170           | 4.28       | 0.00                  | 0                |              |
| R186                      | On | 01/02/2024 | Bond Future | 9.51   | Put        |           |           | 916.40000          | 0.91640            | 978,060           | 4.21       | 0.00                  | 0                |              |
| R186                      | On | 01/02/2024 | Bond Future | 9.52   | Call       |           |           | 2,902.32000        | 2.90232            | 2,761,770         | 4.22       | 0.00                  | 0                |              |
| R186                      | On | 01/02/2024 | Bond Future | 9.52   | Put        |           |           | 909.59000          | 0.90959            | 971,240           | 4.22       | 0.00                  | 0                |              |
| R186                      | On | 01/02/2024 | Bond Future | 9.50   | Call       |           |           | 2,865.56000        | 2.86556            | 2,725,410         | 4.21       | 0.00                  | 0                |              |
| R186                      | On | 01/02/2024 | Bond Future | 9.50   | Put        |           |           | 922.88000          | 0.92288            | 984,930           | 4.21       | 0.00                  | 0                |              |
| R186                      | On | 01/02/2024 | Bond Future | 9.51   | Call       |           |           | 2,884.11000        | 2.88411            | 2,743,570         | 4.21       | 0.00                  | 0                |              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Op Intere    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| R186                      | On | 02/05/2024 | Bond Future | 8.00   | Call       |           |           | 684.08000          | 0.68408            | 633,430           | 3.14       | 0.00                  | 0                |              |
| R186                      | On | 02/05/2024 | Bond Future | 8.00   | Put        |           |           | 2,726.33000        | 2.72633            | 2,873,800         | 3.14       | 0.00                  | 0                |              |
| R186                      | On | 02/05/2024 | Bond Future | 8.01   | Call       |           |           | 692.65000          | 0.69265            | 641,140           | 3.14       | 0.00                  | 0                |              |
| R186                      | On | 02/05/2024 | Bond Future | 8.01   | Put        |           |           | 2,710.78000        | 2.71078            | 2,857,390         | 3.14       | 0.00                  | 0                |              |
| R186                      | On | 02/05/2024 | Bond Future | 7.99   | Call       |           |           | 675.98000          | 0.67598            | 625,770           | 3.14       | 0.00                  | 0                |              |
| R186                      | On | 02/05/2024 | Bond Future | 7.99   | Put        |           |           | 2,742.35000        | 2.74235            | 2,890,260         | 3.14       | 0.00                  | 0                |              |
| <b>Total R186 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>3,83</b>  |
| <b>Total For R186</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>146,737,364.59</b> | <b>1,349</b>     | <b>99,55</b> |
| R197                      | On | 04/05/2023 | Bond Future |        |            | 335.88116 | 335.88116 | 335.87829          | 335.87829          |                   |            | 0.00                  | 0                | 30           |
| R197                      | On | 03/08/2023 | Bond Future |        |            | 333.53835 | 333.53835 | 333.52067          | 333.52067          |                   |            | 0.00                  | 0                |              |
| R197                      | On | 02/11/2023 | Bond Future |        |            | 340.13115 | 340.13115 | 340.14295          | 340.14295          |                   |            | 0.00                  | 0                |              |
| <b>Total R197 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>30</b>    |
| <b>Total For R197</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>30</b>    |
| R202                      | On | 04/05/2023 | Bond Future |        |            | 250.65816 | 250.65816 | 250.21213          | 250.21213          |                   |            | 0.00                  | 0                | 4,97         |
| R202                      | On | 03/08/2023 | Bond Future |        |            | 250.85323 | 250.85323 | 250.38739          | 250.38739          |                   |            | 0.00                  | 0                | 46           |
| R202                      | On | 02/11/2023 | Bond Future |        |            | 255.81203 | 255.81203 | 255.35933          | 255.35933          |                   |            | 0.00                  | 0                |              |
| R202                      | On | 01/02/2024 | Bond Future |        |            | 255.97460 | 255.97460 | 255.52329          | 255.52329          |                   |            | 0.00                  | 0                |              |
| R202                      | On | 02/05/2024 | Bond Future |        |            | 260.85050 | 260.85050 | 260.37226          | 260.37226          |                   |            | 0.00                  | 0                |              |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>5,43</b>  |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>5,43</b>  |
| R2030                     | On | 04/05/2023 | Bond Future |        |            | 10.19268  | 91.64792  | 10.09016           | 92.10704           |                   | 8.44       | 241,950,508.80        | 2,640            | 82,16        |
| R2030                     | On | 03/08/2023 | Bond Future |        |            | 10.31032  | 89.44484  | 10.20326           | 89.90908           |                   | 8.95       | 196,778,648.00        | 2,200            | 11,40        |
| R2030                     | On | 02/11/2023 | Bond Future |        |            | 10.43053  | 91.19140  | 10.31587           | 91.67294           |                   | 8.32       | 10,487,011.00         | 115              | 3            |
| R2030                     | On | 01/02/2024 | Bond Future |        |            | 10.56176  | 88.97579  | 10.43978           | 89.47061           |                   | 8.29       | 0.00                  | 0                |              |
| R2030                     | On | 02/05/2024 | Bond Future |        |            | 10.72740  | 90.64671  | 10.60015           | 91.14416           |                   | 7.77       | 0.00                  | 0                |              |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>449,216,167.80</b> | <b>4,955</b>     | <b>93,60</b> |
| R2030                     | On | 04/05/2023 | Bond Future | 12.57  | Call       |           |           | 10,340.02000       | 10.34002           | 9,878,740         | 10.94      | 0.00                  | 0                |              |
| R2030                     | On | 04/05/2023 | Bond Future | 11.62  | Call       |           |           | 6,715.93000        | 6.71593            | 6,236,850         | 10.47      | 0.00                  | 0                |              |
| R2030                     | On | 04/05/2023 | Bond Future | 9.67   | Put        |           |           | 2,707.61000        | 2.70761            | 2,868,480         | 8.09       | 0.00                  | 0                |              |
| R2030                     | On | 04/05/2023 | Bond Future | 12.04  | Call       |           |           | 8,316.04000        | 8.31604            | 7,853,710         | 10.94      | 0.00                  | 0                |              |
| R2030                     | On | 04/05/2023 | Bond Future | 12.04  | Put        |           |           | 69.06000           | 0.06906            | 65,850            | 10.94      | 0.00                  | 0                | 1,08         |
| R2030                     | On | 04/05/2023 | Bond Future | 12.50  | Call       |           |           | 10,073.72000       | 10.07372           | 9,612,230         | 10.94      | 0.00                  | 0                |              |
| R2030                     | On | 04/05/2023 | Bond Future | 12.50  | Put        |           |           | 22.66000           | 0.02266            | 20,290            | 10.94      | 0.00                  | 0                | 47           |
| R2030                     | On | 04/05/2023 | Bond Future | 10.54  | Call       |           |           | 2,866.97000        | 2.86697            | 2,396,530         | 9.11       | 0.00                  | 0                |              |
| R2030                     | On | 04/05/2023 | Bond Future | 12.57  | Put        |           |           | 18.90000           | 0.01890            | 16,740            | 10.94      | 0.00                  | 0                | 38           |
| R2030                     | On | 04/05/2023 | Bond Future | 10.65  | Call       |           |           | 3,216.33000        | 3.21633            | 2,739,080         | 9.25       | 0.00                  | 0                | 38           |
| R2030                     | On | 04/05/2023 | Bond Future | 10.65  | Put        |           |           | 744.76000          | 0.74476            | 726,630           | 9.25       | 0.00                  | 0                |              |
| R2030                     | On | 04/05/2023 | Bond Future | 11.34  | Call       |           |           | 5,656.39000        | 5.65639            | 5,172,760         | 10.12      | 0.00                  | 0                |              |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2030            | On | 04/05/2023 | Bond Future | 11.34  | Put        |           |           | 255.40000          | 0.25540            | 230,890           | 10.12      | 0.00  | 0                | 10         |
| R2030            | On | 04/05/2023 | Bond Future | 10.42  | Call       |           |           | 2,503.94000        | 2.50394            | 2,044,470         | 8.96       | 0.00  | 0                | 47         |
| R2030            | On | 04/05/2023 | Bond Future | 11.62  | Put        |           |           | 161.67000          | 0.16167            | 141,710           | 10.47      | 0.00  | 0                | 38         |
| R2030            | On | 04/05/2023 | Bond Future | 10.52  | Call       |           |           | 2,805.16000        | 2.80516            | 2,336,250         | 9.09       | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 10.52  | Put        |           |           | 899.80000          | 0.89980            | 890,010           | 9.09       | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 10.53  | Call       |           |           | 2,836.00000        | 2.83600            | 2,366,240         | 9.10       | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 10.53  | Put        |           |           | 886.92000          | 0.88692            | 876,280           | 9.10       | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 10.42  | Put        |           |           | 1,037.28000        | 1.03728            | 1,036,930         | 8.96       | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 10.54  | Put        |           |           | 874.20000          | 0.87420            | 862,880           | 9.11       | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 9.78   | Call       |           |           | 976.44000          | 0.97644            | 644,870           | 8.20       | 0.00  | 0                | 38         |
| R2030            | On | 04/05/2023 | Bond Future | 9.78   | Put        |           |           | 2,383.63000        | 2.38363            | 2,511,180         | 8.20       | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 10.00  | Call       |           |           | 1,415.16000        | 1.41516            | 1,023,900         | 8.44       | 0.00  | 0                | 1,08       |
| R2030            | On | 04/05/2023 | Bond Future | 10.00  | Put        |           |           | 1,821.39000        | 1.82139            | 1,889,250         | 8.44       | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 9.03   | Call       |           |           | 178.43000          | 0.17843            | 70,620            | 7.66       | 0.00  | 0                | 38         |
| R2030            | On | 04/05/2023 | Bond Future | 9.03   | Put        |           |           | 5,104.31000        | 5.10431            | 5,455,620         | 7.66       | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 9.58   | Call       |           |           | 663.95000          | 0.66395            | 394,130           | 8.01       | 0.00  | 0                | 18         |
| R2030            | On | 04/05/2023 | Bond Future | 9.58   | Put        |           |           | 2,993.22000        | 2.99322            | 3,182,520         | 8.01       | 0.00  | 0                |            |
| R2030            | On | 04/05/2023 | Bond Future | 9.67   | Call       |           |           | 794.72000          | 0.79472            | 496,470           | 8.09       | 0.00  | 0                | 47         |
| R2030            | On | 03/08/2023 | Bond Future | 12.59  | Put        |           |           | 183.60000          | 0.18360            | 187,760           | 10.81      | 0.00  | 0                | 1,07       |
| R2030            | On | 03/08/2023 | Bond Future | 10.40  | Call       |           |           | 2,780.98000        | 2.78098            | 2,381,390         | 9.06       | 0.00  | 0                | 1,07       |
| R2030            | On | 03/08/2023 | Bond Future | 10.40  | Put        |           |           | 1,930.19000        | 1.93019            | 1,994,840         | 9.06       | 0.00  | 0                |            |
| R2030            | On | 03/08/2023 | Bond Future | 10.65  | Call       |           |           | 3,450.70000        | 3.45070            | 3,021,170         | 9.27       | 0.00  | 0                | 38         |
| R2030            | On | 03/08/2023 | Bond Future | 11.36  | Call       |           |           | 5,635.13000        | 5.63513            | 5,164,470         | 9.94       | 0.00  | 0                |            |
| R2030            | On | 03/08/2023 | Bond Future | 10.65  | Put        |           |           | 1,533.39000        | 1.53339            | 1,568,100         | 9.27       | 0.00  | 0                |            |
| R2030            | On | 03/08/2023 | Bond Future | 11.34  | Call       |           |           | 5,569.32000        | 5.56932            | 5,099,310         | 9.92       | 0.00  | 0                |            |
| R2030            | On | 03/08/2023 | Bond Future | 11.34  | Put        |           |           | 790.94000          | 0.79094            | 785,170           | 9.92       | 0.00  | 0                |            |
| R2030            | On | 03/08/2023 | Bond Future | 11.36  | Put        |           |           | 775.59000          | 0.77559            | 769,170           | 9.94       | 0.00  | 0                |            |
| R2030            | On | 03/08/2023 | Bond Future | 12.59  | Call       |           |           | 9,851.31000        | 9.85131            | 9,391,230         | 10.81      | 0.00  | 0                |            |
| R2030            | On | 03/08/2023 | Bond Future | 12.89  | Call       |           |           | 10,905.00000       | 10.90500           | 10,442,190        | 10.81      | 0.00  | 0                |            |
| R2030            | On | 03/08/2023 | Bond Future | 12.89  | Put        |           |           | 117.41000          | 0.11741            | 118,840           | 10.81      | 0.00  | 0                | 38         |
| R2030            | On | 03/08/2023 | Bond Future | 11.35  | Call       |           |           | 5,602.29000        | 5.60229            | 5,131,950         | 9.93       | 0.00  | 0                |            |
| R2030            | On | 03/08/2023 | Bond Future | 11.35  | Put        |           |           | 783.32000          | 0.78332            | 777,220           | 9.93       | 0.00  | 0                |            |
| R2030            | On | 02/11/2023 | Bond Future | 10.82  | Put        |           |           | 1,899.04000        | 1.89904            | 1,929,320         | 8.77       | 0.00  | 0                |            |
| R2030            | On | 02/11/2023 | Bond Future | 10.80  | Call       |           |           | 3,938.48000        | 3.93848            | 3,488,540         | 8.75       | 0.00  | 0                |            |
| R2030            | On | 02/11/2023 | Bond Future | 10.80  | Put        |           |           | 1,927.19000        | 1.92719            | 1,958,790         | 8.75       | 0.00  | 0                |            |
| R2030            | On | 02/11/2023 | Bond Future | 10.81  | Call       |           |           | 3,965.30000        | 3.96530            | 3,514,550         | 8.76       | 0.00  | 0                |            |
| R2030            | On | 02/11/2023 | Bond Future | 10.81  | Put        |           |           | 1,913.07000        | 1.91307            | 1,943,860         | 8.76       | 0.00  | 0                |            |
| R2030            | On | 02/11/2023 | Bond Future | 10.82  | Call       |           |           | 3,992.19000        | 3.99219            | 3,540,930         | 8.77       | 0.00  | 0                |            |
| R2030            | On | 01/02/2024 | Bond Future | 11.37  | Call       |           |           | 5,424.83000        | 5.42483            | 4,912,910         | 8.96       | 0.00  | 0                |            |
| R2030            | On | 01/02/2024 | Bond Future | 11.37  | Put        |           |           | 1,736.48000        | 1.73648            | 1,719,380         | 8.96       | 0.00  | 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    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2030                     | On | 01/02/2024 | Bond Future | 11.35      | Call      |           | 5.36921000         | 5.36921            | 4,857,850         | 8.95       | 0.00                  | 0                |               |
| R2030                     | On | 01/02/2024 | Bond Future | 11.35      | Put       |           | 1,758.13000        | 1.75813            | 1,741,590         | 8.95       | 0.00                  | 0                |               |
| R2030                     | On | 01/02/2024 | Bond Future | 11.36      | Call      |           | 5,396.99000        | 5.39699            | 4,885,200         | 8.96       | 0.00                  | 0                |               |
| R2030                     | On | 01/02/2024 | Bond Future | 11.36      | Put       |           | 1,747.27000        | 1.74727            | 1,730,300         | 8.96       | 0.00                  | 0                |               |
| R2030                     | On | 02/05/2024 | Bond Future | 9.82       | Put       |           | 4,896.43000        | 4.89643            | 5,149,520         | 7.40       | 0.00                  | 0                |               |
| R2030                     | On | 02/05/2024 | Bond Future | 9.83       | Call      |           | 1,785.15000        | 1.78515            | 1,538,860         | 7.40       | 0.00                  | 0                |               |
| R2030                     | On | 02/05/2024 | Bond Future | 9.83       | Put       |           | 4,871.20000        | 4.87120            | 5,122,360         | 7.40       | 0.00                  | 0                |               |
| R2030                     | On | 02/05/2024 | Bond Future | 9.81       | Call      |           | 1,754.19000        | 1.75419            | 1,511,380         | 7.39       | 0.00                  | 0                |               |
| R2030                     | On | 02/05/2024 | Bond Future | 9.81       | Put       |           | 4,922.14000        | 4.92214            | 5,176,780         | 7.39       | 0.00                  | 0                |               |
| R2030                     | On | 02/05/2024 | Bond Future | 9.82       | Call      |           | 1,769.44000        | 1.76944            | 1,525,080         | 7.40       | 0.00                  | 0                |               |
| <b>Total R2030 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>8,48</b>   |
| <b>Total For R2030</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>449,216,167.80</b> | <b>4,955</b>     | <b>102,08</b> |
| R2032                     | On | 04/05/2023 | Bond Future |            |           | 10.79043  | 86.56370           | 10.70926           | 86.97774          | 10.85      | 17,312,740.00         | 200              | 171,78        |
| R2032                     | On | 03/08/2023 | Bond Future |            |           | 10.90830  | 88.26757           | 10.82429           | 88.68601          | 11.77      | 0.00                  | 0                | 2,60          |
| R2032                     | On | 02/11/2023 | Bond Future |            |           | 11.03698  | 85.83284           | 10.94754           | 86.26731          | 11.13      | 0.00                  | 0                |               |
| R2032                     | On | 01/02/2024 | Bond Future |            |           | 11.17194  | 87.51653           | 11.07759           | 87.96323          | 10.26      | 0.00                  | 0                |               |
| R2032                     | On | 02/05/2024 | Bond Future |            |           | 11.33214  | 85.00461           | 11.23466           | 85.45334          | 10.07      | 0.00                  | 0                |               |
| <b>Total R2032 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>17,312,740.00</b>  | <b>200</b>       | <b>174,38</b> |
| R2032                     | On | 04/05/2023 | Bond Future | 9.80       | Call      |           | 342.04000          | 0.34204            | 157,040           | 9.51       | 0.00                  | 0                | 50            |
| R2032                     | On | 04/05/2023 | Bond Future | 9.80       | Put       |           | 5,164.81000        | 5.16481            | 5,393,850         | 9.51       | 0.00                  | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 13.43      | Put       |           | 20.67000           | 0.02067            | 15,850            | 14.04      | 0.00                  | 0                | 40            |
| R2032                     | On | 04/05/2023 | Bond Future | 10.89      | Call      |           | 2,480.08000        | 2.48008            | 2,004,350         | 11.08      | 0.00                  | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 11.06      | Put       |           | 1,254.18000        | 1.25418            | 1,179,490         | 11.36      | 0.00                  | 0                | 70            |
| R2032                     | On | 04/05/2023 | Bond Future | 10.69      | Call      |           | 1,903.31000        | 1.90331            | 1,455,120         | 10.75      | 0.00                  | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 10.03      | Put       |           | 4,155.27000        | 4.15527            | 4,309,130         | 9.79       | 0.00                  | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 11.37      | Call      |           | 4,121.43000        | 4.12143            | 3,628,770         | 11.88      | 0.00                  | 0                | 40            |
| R2032                     | On | 04/05/2023 | Bond Future | 11.37      | Put       |           | 826.07000          | 0.82607            | 747,450           | 11.88      | 0.00                  | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 13.43      | Call      |           | 12,572.24000       | 12.57224           | 12,153,380        | 14.04      | 0.00                  | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 10.88      | Put       |           | 1,581.75000        | 1.58175            | 1,521,060         | 11.06      | 0.00                  | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 10.30      | Call      |           | 1,010.62000        | 1.01062            | 656,760           | 10.14      | 0.00                  | 0                | 50            |
| R2032                     | On | 04/05/2023 | Bond Future | 10.89      | Put       |           | 1,561.72000        | 1.56172            | 1,500,030         | 11.08      | 0.00                  | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 11.00      | Call      |           | 2,827.29000        | 2.82729            | 2,341,810         | 11.26      | 0.00                  | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 11.00      | Put       |           | 1,356.32000        | 1.35632            | 1,284,880         | 11.26      | 0.00                  | 0                | 13,00         |
| R2032                     | On | 04/05/2023 | Bond Future | 11.06      | Call      |           | 3,024.59000        | 3.02459            | 2,535,860         | 11.36      | 0.00                  | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 10.62      | Call      |           | 1,719.55000        | 1.71955            | 1,284,090         | 10.64      | 0.00                  | 0                | 40            |
| R2032                     | On | 04/05/2023 | Bond Future | 10.62      | Put       |           | 2,177.90000        | 2.17790            | 2,156,480         | 10.64      | 0.00                  | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 10.69      | Put       |           | 2,001.94000        | 2.00194            | 1,967,790         | 10.75      | 0.00                  | 0                | 50            |
| R2032                     | On | 04/05/2023 | Bond Future | 10.87      | Call      |           | 2,419.22000        | 2.41922            | 1,945,530         | 11.05      | 0.00                  | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 10.87      | Put       |           | 1,601.84000        | 1.60184            | 1,542,190         | 11.05      | 0.00                  | 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    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2032                     | On | 04/05/2023 | Bond Future | 10.88      | Call      |           | 2,449.64000        | 2.44964            | 1,974,910         | 11.06      | 0.00                 | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 9.85       | Call      |           | 386.89000          | 0.38689            | 186,090           | 9.57       | 0.00                 | 0                | 6,50          |
| R2032                     | On | 04/05/2023 | Bond Future | 9.85       | Put       |           | 4,935.40000        | 4.93540            | 5,148,640         | 9.57       | 0.00                 | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 10.03      | Call      |           | 585.20000          | 0.58520            | 325,020           | 9.79       | 0.00                 | 0                | 7,50          |
| R2032                     | On | 04/05/2023 | Bond Future | 10.30      | Put       |           | 3,138.78000        | 3.13878            | 3,198,960         | 10.14      | 0.00                 | 0                |               |
| R2032                     | On | 04/05/2023 | Bond Future | 10.53      | Call      |           | 1,497.76000        | 1.49776            | 1,081,500         | 10.49      | 0.00                 | 0                | 7,50          |
| R2032                     | On | 04/05/2023 | Bond Future | 10.53      | Put       |           | 2,421.52000        | 2.42152            | 2,419,300         | 10.49      | 0.00                 | 0                |               |
| R2032                     | On | 03/08/2023 | Bond Future | 11.76      | Call      |           | 5,863.30000        | 5.86330            | 5,479,470         | 12.89      | 0.00                 | 0                |               |
| R2032                     | On | 03/08/2023 | Bond Future | 11.76      | Put       |           | 1,350.50000        | 1.35050            | 1,385,110         | 12.89      | 0.00                 | 0                |               |
| R2032                     | On | 03/08/2023 | Bond Future | 9.60       | Call      |           | 683.37000          | 0.68337            | 579,800           | 11.10      | 0.00                 | 0                | 1,50          |
| R2032                     | On | 03/08/2023 | Bond Future | 11.90      | Put       |           | 1,197.47000        | 1.19747            | 1,225,530         | 13.05      | 0.00                 | 0                |               |
| R2032                     | On | 03/08/2023 | Bond Future | 10.30      | Call      |           | 1,709.57000        | 1.70957            | 1,478,780         | 11.36      | 0.00                 | 0                | 1,50          |
| R2032                     | On | 03/08/2023 | Bond Future | 9.60       | Put       |           | 7,097.30000        | 7.09730            | 7,412,170         | 11.10      | 0.00                 | 0                |               |
| R2032                     | On | 03/08/2023 | Bond Future | 10.30      | Put       |           | 4,382.60000        | 4.38260            | 4,570,250         | 11.36      | 0.00                 | 0                |               |
| R2032                     | On | 03/08/2023 | Bond Future | 11.75      | Call      |           | 5,828.40000        | 5.82840            | 5,444,910         | 12.88      | 0.00                 | 0                |               |
| R2032                     | On | 03/08/2023 | Bond Future | 11.75      | Put       |           | 1,362.15000        | 1.36215            | 1,397,100         | 12.88      | 0.00                 | 0                |               |
| R2032                     | On | 03/08/2023 | Bond Future | 11.77      | Call      |           | 5,898.46000        | 5.89846            | 5,513,900         | 12.90      | 0.00                 | 0                |               |
| R2032                     | On | 03/08/2023 | Bond Future | 11.77      | Put       |           | 1,339.14000        | 1.33914            | 1,373,020         | 12.90      | 0.00                 | 0                |               |
| R2032                     | On | 03/08/2023 | Bond Future | 11.90      | Call      |           | 6,358.33000        | 6.35833            | 5,967,950         | 13.05      | 0.00                 | 0                | 5,00          |
| R2032                     | On | 02/11/2023 | Bond Future | 11.24      | Call      |           | 4,202.51000        | 4.20251            | 3,759,050         | 11.35      | 0.00                 | 0                |               |
| R2032                     | On | 02/11/2023 | Bond Future | 11.24      | Put       |           | 2,792.52000        | 2.79252            | 2,783,530         | 11.35      | 0.00                 | 0                |               |
| R2032                     | On | 02/11/2023 | Bond Future | 11.22      | Call      |           | 4,145.33000        | 4.14533            | 3,703,680         | 11.33      | 0.00                 | 0                |               |
| R2032                     | On | 02/11/2023 | Bond Future | 11.22      | Put       |           | 2,830.79000        | 2.83079            | 2,823,610         | 11.33      | 0.00                 | 0                |               |
| R2032                     | On | 02/11/2023 | Bond Future | 11.23      | Call      |           | 4,174.02000        | 4.17402            | 3,731,320         | 11.34      | 0.00                 | 0                |               |
| R2032                     | On | 02/11/2023 | Bond Future | 11.23      | Put       |           | 2,811.74000        | 2.81174            | 2,803,510         | 11.34      | 0.00                 | 0                |               |
| R2032                     | On | 01/02/2024 | Bond Future | 11.84      | Put       |           | 2,352.29000        | 2.35229            | 2,357,550         | 11.02      | 0.00                 | 0                |               |
| R2032                     | On | 01/02/2024 | Bond Future | 11.85      | Call      |           | 5,906.72000        | 5.90672            | 5,464,810         | 11.03      | 0.00                 | 0                |               |
| R2032                     | On | 01/02/2024 | Bond Future | 11.85      | Put       |           | 2,338.11000        | 2.33811            | 2,342,900         | 11.03      | 0.00                 | 0                |               |
| R2032                     | On | 01/02/2024 | Bond Future | 11.83      | Call      |           | 5,845.24000        | 5.84524            | 5,403,980         | 11.01      | 0.00                 | 0                |               |
| R2032                     | On | 01/02/2024 | Bond Future | 11.83      | Put       |           | 2,366.54000        | 2.36654            | 2,371,980         | 11.01      | 0.00                 | 0                |               |
| R2032                     | On | 01/02/2024 | Bond Future | 11.84      | Call      |           | 5,875.96000        | 5.87596            | 5,434,520         | 11.02      | 0.00                 | 0                |               |
| R2032                     | On | 02/05/2024 | Bond Future | 10.55      | Call      |           | 2,409.65000        | 2.40965            | 2,104,160         | 9.62       | 0.00                 | 0                |               |
| R2032                     | On | 02/05/2024 | Bond Future | 10.55      | Put       |           | 5,650.35000        | 5.65035            | 5,793,590         | 9.62       | 0.00                 | 0                |               |
| R2032                     | On | 02/05/2024 | Bond Future | 10.56      | Call      |           | 2,429.03000        | 2.42903            | 2,121,340         | 9.62       | 0.00                 | 0                |               |
| R2032                     | On | 02/05/2024 | Bond Future | 10.56      | Put       |           | 5,621.26000        | 5.62126            | 5,762,300         | 9.62       | 0.00                 | 0                |               |
| R2032                     | On | 02/05/2024 | Bond Future | 10.54      | Call      |           | 2,390.71000        | 2.39071            | 2,086,710         | 9.61       | 0.00                 | 0                |               |
| R2032                     | On | 02/05/2024 | Bond Future | 10.54      | Put       |           | 5,679.93000        | 5.67993            | 5,824,660         | 9.61       | 0.00                 | 0                |               |
| <b>Total R2032 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>32,35</b>  |
| <b>Total For R2032</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>17,312,740.00</b> | <b>200</b>       | <b>206,77</b> |



| Contract Details          |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2035                     | On | 04/05/2023 |        |            | 11.25317  | 86.32663  | 11.18259           | 86.73284           |                   | 13.31      | 0.00        | 0                | 158,6'        |
| R2035                     | On | 03/08/2023 |        |            | 11.37165  | 88.02576  | 11.29890           | 88.43619           |                   | 13.53      | 0.00        | 0                | 6,76          |
| R2035                     | On | 02/11/2023 |        |            | 11.50232  | 85.24248  | 11.42520           | 85.66870           |                   | 13.43      | 0.00        | 0                | 12            |
| R2035                     | On | 01/02/2024 |        |            | 11.64215  | 86.91495  | 11.56110           | 87.35316           |                   | 13.27      | 0.00        | 0                |               |
| R2035                     | On | 02/05/2024 |        |            | 11.79358  | 84.04601  | 11.71032           | 84.48617           |                   | 12.64      | 0.00        | 0                |               |
| <b>Total R2035 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>165,45</b> |
| R2035                     | On | 04/05/2023 | 9.85   | Call       |           |           | 152.71000          | 0.15271            | 84,670            | 12.06      | 0.00        | 0                | 38            |
| R2035                     | On | 04/05/2023 | 9.85   | Put        |           |           | 8,364.39000        | 8.36439            | 8,702,560         | 12.06      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 10.55  | Put        |           |           | 4,582.78000        | 4.58278            | 4,736,390         | 12.38      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 13.18  | Call       |           |           | 10,644.09000       | 10.64409           | 10,215,520        | 16.23      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 13.18  | Put        |           |           | 137.48000          | 0.13748            | 115,120           | 16.23      | 0.00        | 0                | 45            |
| R2035                     | On | 04/05/2023 | 11.80  | Call       |           |           | 4,522.14000        | 4.52214            | 4,044,670         | 14.16      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 11.80  | Put        |           |           | 1,059.90000        | 1.05990            | 988,640           | 14.16      | 0.00        | 0                | 1,00          |
| R2035                     | On | 04/05/2023 | 11.87  | Call       |           |           | 4,807.52000        | 4.80752            | 4,329,110         | 14.27      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 11.87  | Put        |           |           | 965.44000          | 0.96544            | 893,240           | 14.27      | 0.00        | 0                | 71            |
| R2035                     | On | 04/05/2023 | 12.46  | Call       |           |           | 7,369.83000        | 7.36983            | 6,904,470         | 15.17      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 12.46  | Put        |           |           | 424.35000          | 0.42435            | 365,200           | 15.17      | 0.00        | 0                | 38            |
| R2035                     | On | 04/05/2023 | 11.20  | Call       |           |           | 2,357.37000        | 2.35737            | 1,934,100         | 13.24      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 11.20  | Put        |           |           | 2,256.91000        | 2.25691            | 2,239,850         | 13.24      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 11.21  | Call       |           |           | 2,388.30000        | 2.38830            | 1,963,360         | 13.25      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 11.21  | Put        |           |           | 2,230.22000        | 2.23022            | 2,211,490         | 13.25      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 11.22  | Call       |           |           | 2,419.44000        | 2.41944            | 1,992,850         | 13.27      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 11.22  | Put        |           |           | 2,203.79000        | 2.20379            | 2,183,410         | 13.27      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 10.60  | Call       |           |           | 900.73000          | 0.90073            | 632,150           | 12.44      | 0.00        | 0                | 38            |
| R2035                     | On | 04/05/2023 | 10.60  | Put        |           |           | 4,360.99000        | 4.36099            | 4,498,620         | 12.44      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 11.05  | Call       |           |           | 1,918.32000        | 1.91832            | 1,523,670         | 13.01      | 0.00        | 0                | 71            |
| R2035                     | On | 04/05/2023 | 10.42  | Call       |           |           | 624.51000          | 0.62451            | 410,830           | 12.24      | 0.00        | 0                | 45            |
| R2035                     | On | 04/05/2023 | 10.42  | Put        |           |           | 5,193.78000        | 5.19378            | 5,386,310         | 12.24      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 10.55  | Call       |           |           | 816.40000          | 0.81640            | 563,800           | 12.38      | 0.00        | 0                | 71            |
| R2035                     | On | 04/05/2023 | 11.05  | Put        |           |           | 2,688.88000        | 2.68888            | 2,700,440         | 13.01      | 0.00        | 0                |               |
| R2035                     | On | 04/05/2023 | 11.17  | Call       |           |           | 2,265.92000        | 2.26592            | 1,847,700         | 13.19      | 0.00        | 0                | 45            |
| R2035                     | On | 04/05/2023 | 11.17  | Put        |           |           | 2,338.66000        | 2.33866            | 2,326,650         | 13.19      | 0.00        | 0                |               |
| R2035                     | On | 03/08/2023 | 11.99  | Put        |           |           | 2,071.80000        | 2.07180            | 1,953,400         | 14.50      | 0.00        | 0                |               |
| R2035                     | On | 03/08/2023 | 12.00  | Call       |           |           | 5,896.70000        | 5.89670            | 5,367,680         | 14.52      | 0.00        | 0                |               |
| R2035                     | On | 03/08/2023 | 12.00  | Put        |           |           | 2,055.58000        | 2.05558            | 1,936,990         | 14.52      | 0.00        | 0                |               |
| R2035                     | On | 03/08/2023 | 11.98  | Call       |           |           | 5,823.15000        | 5.82315            | 5,294,310         | 14.49      | 0.00        | 0                |               |
| R2035                     | On | 03/08/2023 | 11.98  | Put        |           |           | 2,088.14000        | 2.08814            | 1,969,730         | 14.49      | 0.00        | 0                |               |
| R2035                     | On | 03/08/2023 | 11.99  | Call       |           |           | 5,859.89000        | 5.85989            | 5,331,060         | 14.50      | 0.00        | 0                |               |
| R2035                     | On | 02/11/2023 | 11.42  | Call       |           |           | 4,109.63000        | 4.10963            | 3,599,850         | 13.34      | 0.00        | 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    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|---------------|
| R2035                     | On | 02/11/2023 | Bond Future | 11.42      | Put       |           | 4,138.48000        | 4.13848            | 4,054,920         | 13.34      |  | 0.00                  | 0                |               |
| R2035                     | On | 02/11/2023 | Bond Future | 11.43      | Call      |           | 4,139.19000        | 4.13919            | 3,628,510         | 13.35      |  | 0.00                  | 0                |               |
| R2035                     | On | 02/11/2023 | Bond Future | 11.43      | Put       |           | 4,112.57000        | 4.11257            | 4,028,110         | 13.35      |  | 0.00                  | 0                |               |
| R2035                     | On | 02/11/2023 | Bond Future | 11.41      | Call      |           | 4,079.88000        | 4.07988            | 3,571,590         | 13.33      |  | 0.00                  | 0                |               |
| R2035                     | On | 02/11/2023 | Bond Future | 11.41      | Put       |           | 4,164.24000        | 4.16424            | 4,082,170         | 13.33      |  | 0.00                  | 0                |               |
| R2035                     | On | 01/02/2024 | Bond Future | 12.18      | Put       |           | 3,462.53000        | 3.46253            | 3,370,200         | 13.95      |  | 0.00                  | 0                |               |
| R2035                     | On | 01/02/2024 | Bond Future | 12.19      | Call      |           | 6,761.33000        | 6.76133            | 6,230,440         | 13.96      |  | 0.00                  | 0                |               |
| R2035                     | On | 01/02/2024 | Bond Future | 12.19      | Put       |           | 3,444.06000        | 3.44406            | 3,351,380         | 13.96      |  | 0.00                  | 0                |               |
| R2035                     | On | 01/02/2024 | Bond Future | 12.20      | Call      |           | 6,794.19000        | 6.79419            | 6,263,270         | 13.97      |  | 0.00                  | 0                |               |
| R2035                     | On | 01/02/2024 | Bond Future | 12.20      | Put       |           | 3,425.69000        | 3.42569            | 3,332,980         | 13.97      |  | 0.00                  | 0                |               |
| R2035                     | On | 01/02/2024 | Bond Future | 12.18      | Call      |           | 6,728.51000        | 6.72851            | 6,197,970         | 13.95      |  | 0.00                  | 0                |               |
| R2035                     | On | 02/05/2024 | Bond Future | 11.19      | Call      |           | 3,559.83000        | 3.55983            | 3,125,350         | 12.20      |  | 0.00                  | 0                |               |
| R2035                     | On | 02/05/2024 | Bond Future | 11.19      | Put       |           | 6,386.04000        | 6.38604            | 6,391,720         | 12.20      |  | 0.00                  | 0                |               |
| R2035                     | On | 02/05/2024 | Bond Future | 11.20      | Call      |           | 3,583.60000        | 3.58360            | 3,147,350         | 12.20      |  | 0.00                  | 0                |               |
| R2035                     | On | 02/05/2024 | Bond Future | 11.20      | Put       |           | 6,354.24000        | 6.35424            | 6,358,150         | 12.20      |  | 0.00                  | 0                |               |
| R2035                     | On | 02/05/2024 | Bond Future | 11.21      | Call      |           | 3,607.45000        | 3.60745            | 3,169,420         | 12.21      |  | 0.00                  | 0                |               |
| R2035                     | On | 02/05/2024 | Bond Future | 11.21      | Put       |           | 6,322.58000        | 6.32258            | 6,324,710         | 12.21      |  | 0.00                  | 0                |               |
| <b>Total R2035 Option</b> |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>5,98</b>   |
| <b>Total For R2035</b>    |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>171,47</b> |
| R2037                     | On | 04/05/2023 | Bond Future |            |           | 11.52989  | 81.63207           | 11.45935           | 82.03966          | 14.37      |  | 227,508,579.09        | 2,787            | 56,64         |
| R2037                     | On | 03/08/2023 | Bond Future |            |           | 11.65654  | 78.98145           | 11.58384           | 79.39353          | 15.40      |  | 0.00                  | 0                | 74,07         |
| R2037                     | On | 02/11/2023 | Bond Future |            |           | 11.78233  | 80.52347           | 11.70554           | 80.95093          | 14.54      |  | 0.00                  | 0                |               |
| R2037                     | On | 01/02/2024 | Bond Future |            |           | 11.91596  | 77.84790           | 11.83548           | 78.28721          | 15.18      |  | 0.00                  | 0                |               |
| R2037                     | On | 02/05/2024 | Bond Future |            |           | 12.06971  | 79.30852           | 11.98710           | 79.75016          | 13.74      |  | 0.00                  | 0                |               |
| <b>Total R2037 Future</b> |    |            |             |            |           |           |                    |                    |                   |            |  | <b>227,508,579.09</b> | <b>2,787</b>     | <b>130,71</b> |
| R2037                     | On | 04/05/2023 | Bond Future | 11.31      | Call      |           | 1,938.38000        | 1.93838            | 1,527,410         | 14.07      |  | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.78      | Put       |           | 1,621.57000        | 1.62157            | 1,548,480         | 14.84      |  | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.30      | Put       |           | 2,843.04000        | 2.84304            | 2,841,820         | 14.05      |  | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.94      | Call      |           | 4,047.26000        | 4.04726            | 3,557,080         | 15.11      |  | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.94      | Put       |           | 1,329.65000        | 1.32965            | 1,247,060         | 15.11      |  | 0.00                  | 0                | 70            |
| R2037                     | On | 04/05/2023 | Bond Future | 13.73      | Call      |           | 11,807.21000       | 11.80721           | 11,382,080        | 17.66      |  | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 13.73      | Put       |           | 94.30000           | 0.09430            | 76,760            | 17.66      |  | 0.00                  | 0                | 40            |
| R2037                     | On | 04/05/2023 | Bond Future | 11.03      | Put       |           | 3,799.01000        | 3.79901            | 3,869,760         | 13.65      |  | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.30      | Call      |           | 1,910.93000        | 1.91093            | 1,502,120         | 14.05      |  | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.31      | Put       |           | 2,811.53000        | 2.81153            | 2,808,150         | 14.07      |  | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.32      | Call      |           | 1,966.19000        | 1.96619            | 1,552,950         | 14.08      |  | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.32      | Put       |           | 2,780.44000        | 2.78044            | 2,774,790         | 14.08      |  | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.78      | Call      |           | 3,449.89000        | 3.44989            | 2,969,210         | 14.84      |  | 0.00                  | 0                | 40            |
| R2037                     | On | 04/05/2023 | Bond Future | 10.95      | Call      |           | 1,086.94000        | 1.08694            | 775,510           | 13.54      |  | 0.00                  | 0                | 70            |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2037                     | On | 04/05/2023 | Bond Future | 10.95      | Put       |           | 4,123.06000        | 4.12306            | 4,219,220         | 13.54      | 0.00                  | 0                |               |
| R2037                     | On | 04/05/2023 | Bond Future | 11.03      | Call      |           | 1,250.80000        | 1.25080            | 913,960           | 13.65      | 0.00                  | 0                | 40            |
| R2037                     | On | 03/08/2023 | Bond Future | 12.12      | Call      |           | 5,396.75000        | 5.39675            | 4,850,340         | 16.33      | 0.00                  | 0                |               |
| R2037                     | On | 03/08/2023 | Bond Future | 12.12      | Put       |           | 2,430.24000        | 2.43024            | 2,295,910         | 16.33      | 0.00                  | 0                |               |
| R2037                     | On | 03/08/2023 | Bond Future | 12.13      | Call      |           | 5,431.95000        | 5.43195            | 4,885,440         | 16.35      | 0.00                  | 0                |               |
| R2037                     | On | 03/08/2023 | Bond Future | 12.13      | Put       |           | 2,411.67000        | 2.41167            | 2,277,240         | 16.35      | 0.00                  | 0                |               |
| R2037                     | On | 03/08/2023 | Bond Future | 10.30      | Call      |           | 860.81000          | 0.86081            | 625,890           | 14.22      | 0.00                  | 0                | 1,80          |
| R2037                     | On | 03/08/2023 | Bond Future | 10.30      | Put       |           | 8,685.63000        | 8.68563            | 8,862,790         | 14.22      | 0.00                  | 0                |               |
| R2037                     | On | 03/08/2023 | Bond Future | 12.14      | Call      |           | 5,467.42000        | 5.46742            | 4,920,620         | 16.36      | 0.00                  | 0                |               |
| R2037                     | On | 03/08/2023 | Bond Future | 12.14      | Put       |           | 2,393.43000        | 2.39343            | 2,258,710         | 16.36      | 0.00                  | 0                | 1,80          |
| R2037                     | On | 03/08/2023 | Bond Future | 11.00      | Call      |           | 2,073.96000        | 2.07396            | 1,652,620         | 14.73      | 0.00                  | 0                |               |
| R2037                     | On | 03/08/2023 | Bond Future | 11.00      | Put       |           | 5,500.37000        | 5.50037            | 5,491,110         | 14.73      | 0.00                  | 0                |               |
| R2037                     | On | 02/11/2023 | Bond Future | 11.57      | Call      |           | 3,855.92000        | 3.85592            | 3,330,470         | 14.33      | 0.00                  | 0                |               |
| R2037                     | On | 02/11/2023 | Bond Future | 11.57      | Put       |           | 4,618.76000        | 4.61876            | 4,520,770         | 14.33      | 0.00                  | 0                |               |
| R2037                     | On | 02/11/2023 | Bond Future | 11.55      | Call      |           | 3,799.07000        | 3.79907            | 3,275,990         | 14.31      | 0.00                  | 0                |               |
| R2037                     | On | 02/11/2023 | Bond Future | 11.55      | Put       |           | 4,675.39000        | 4.67539            | 4,579,770         | 14.31      | 0.00                  | 0                |               |
| R2037                     | On | 02/11/2023 | Bond Future | 11.56      | Call      |           | 3,827.45000        | 3.82745            | 3,303,310         | 14.32      | 0.00                  | 0                |               |
| R2037                     | On | 02/11/2023 | Bond Future | 11.56      | Put       |           | 4,647.00000        | 4.64700            | 4,550,320         | 14.32      | 0.00                  | 0                |               |
| R2037                     | On | 01/02/2024 | Bond Future | 12.32      | Call      |           | 6,442.38000        | 6.44238            | 5,887,350         | 15.82      | 0.00                  | 0                |               |
| R2037                     | On | 01/02/2024 | Bond Future | 12.32      | Put       |           | 3,851.14000        | 3.85114            | 3,735,420         | 15.82      | 0.00                  | 0                |               |
| R2037                     | On | 01/02/2024 | Bond Future | 12.33      | Call      |           | 6,474.27000        | 6.47427            | 5,919,150         | 15.84      | 0.00                  | 0                |               |
| R2037                     | On | 01/02/2024 | Bond Future | 12.33      | Put       |           | 3,830.88000        | 3.83088            | 3,715,070         | 15.84      | 0.00                  | 0                |               |
| R2037                     | On | 01/02/2024 | Bond Future | 12.31      | Call      |           | 6,410.25000        | 6.41025            | 5,855,610         | 15.81      | 0.00                  | 0                |               |
| R2037                     | On | 01/02/2024 | Bond Future | 12.31      | Put       |           | 3,871.21000        | 3.87121            | 3,755,880         | 15.81      | 0.00                  | 0                |               |
| R2037                     | On | 02/05/2024 | Bond Future | 11.43      | Put       |           | 6,691.91000        | 6.69191            | 6,670,290         | 13.26      | 0.00                  | 0                |               |
| R2037                     | On | 02/05/2024 | Bond Future | 11.44      | Call      |           | 3,639.77000        | 3.63977            | 3,174,420         | 13.27      | 0.00                  | 0                |               |
| R2037                     | On | 02/05/2024 | Bond Future | 11.44      | Put       |           | 6,659.17000        | 6.65917            | 6,635,460         | 13.27      | 0.00                  | 0                |               |
| R2037                     | On | 02/05/2024 | Bond Future | 11.45      | Call      |           | 3,663.87000        | 3.66387            | 3,196,750         | 13.27      | 0.00                  | 0                |               |
| R2037                     | On | 02/05/2024 | Bond Future | 11.45      | Put       |           | 6,626.57000        | 6.62657            | 6,601,090         | 13.27      | 0.00                  | 0                |               |
| R2037                     | On | 02/05/2024 | Bond Future | 11.43      | Call      |           | 3,615.76000        | 3.61576            | 3,152,500         | 13.26      | 0.00                  | 0                |               |
| <b>Total R2037 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>6,20</b>   |
| <b>Total For R2037</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>227,508,579.09</b> | <b>2,787</b>     | <b>136,92</b> |
| R2040                     | On | 04/05/2023 | Bond Future |            |           | 11.63731  | 83.15810           | 11.61834           | 83.27559          | 15.36      | 41,579,050.00         | 500              | 51,18         |
| R2040                     | On | 03/08/2023 | Bond Future |            |           | 11.76071  | 80.28708           | 11.74160           | 80.40328          | 16.51      | 121,634,926.20        | 1,515            | 94,57         |
| R2040                     | On | 02/11/2023 | Bond Future |            |           | 11.88277  | 81.85456           | 11.86170           | 81.98047          | 15.60      | 0.00                  | 0                | 8             |
| R2040                     | On | 01/02/2024 | Bond Future |            |           | 12.01209  | 78.95474           | 11.98960           | 79.08663          | 16.34      | 0.00                  | 0                |               |
| R2040                     | On | 02/05/2024 | Bond Future |            |           | 12.15984  | 80.43577           | 12.13752           | 80.56407          | 14.81      | 0.00                  | 0                |               |
| <b>Total R2040 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>163,213,976.20</b> | <b>2,015</b>     | <b>145,78</b> |
| R2040                     | On | 04/05/2023 | Bond Future | 10.17      | Call      |           | 139.15000          | 0.13915            | 84,320            | 13.91      | 0.00                  | 0                | 38            |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |      | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------|-------|------------------|------------|
| R2040            | On | 04/05/2023 | Bond Future | 10.17  | Put        |           |           | 9,956.36000        | 9.95636            | 10,019,020        | 13.91      | 0.00 | 0     |                  |            |
| R2040            | On | 04/05/2023 | Bond Future | 13.45  | Put        |           |           | 245.04000          | 0.24504            | 191,360           | 18.79      | 0.00 | 0     | 48               |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.43  | Call       |           |           | 1,975.81000        | 1.97581            | 1,732,590         | 15.24      | 0.00 | 0     |                  |            |
| R2040            | On | 04/05/2023 | Bond Future | 12.05  | Put        |           |           | 1,529.29000        | 1.52929            | 1,391,520         | 16.35      | 0.00 | 0     | 68               |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.03  | Call       |           |           | 1,017.77000        | 1.01777            | 825,210           | 14.59      | 0.00 | 0     | 68               |            |
| R2040            | On | 04/05/2023 | Bond Future | 10.92  | Put        |           |           | 5,341.21000        | 5.34121            | 5,284,580         | 14.44      | 0.00 | 0     |                  |            |
| R2040            | On | 04/05/2023 | Bond Future | 12.78  | Call       |           |           | 7,328.72000        | 7.32872            | 7,116,330         | 17.64      | 0.00 | 0     |                  |            |
| R2040            | On | 04/05/2023 | Bond Future | 12.78  | Put        |           |           | 600.55000          | 0.60055            | 505,650           | 17.64      | 0.00 | 0     | 38               |            |
| R2040            | On | 04/05/2023 | Bond Future | 13.45  | Call       |           |           | 10,457.25000       | 10.45725           | 10,286,080        | 18.79      | 0.00 | 0     |                  |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.42  | Call       |           |           | 1,947.28000        | 1.94728            | 1,704,920         | 15.22      | 0.00 | 0     |                  |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.42  | Put        |           |           | 3,191.89000        | 3.19189            | 3,067,020         | 15.22      | 0.00 | 0     |                  |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.43  | Put        |           |           | 3,156.96000        | 3.15696            | 3,031,230         | 15.24      | 0.00 | 0     |                  |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.48  | Call       |           |           | 2,122.10000        | 2.12210            | 1,874,890         | 15.33      | 0.00 | 0     | 48               |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.48  | Put        |           |           | 2,987.07000        | 2.98707            | 2,857,350         | 15.33      | 0.00 | 0     |                  |            |
| R2040            | On | 04/05/2023 | Bond Future | 12.05  | Call       |           |           | 4,138.05000        | 4.13805            | 3,882,790         | 16.35      | 0.00 | 0     |                  |            |
| R2040            | On | 04/05/2023 | Bond Future | 10.73  | Call       |           |           | 551.83000          | 0.55183            | 411,620           | 14.21      | 0.00 | 0     | 48               |            |
| R2040            | On | 04/05/2023 | Bond Future | 10.73  | Put        |           |           | 6,366.28000        | 6.36628            | 6,343,560         | 14.21      | 0.00 | 0     |                  |            |
| R2040            | On | 04/05/2023 | Bond Future | 10.92  | Call       |           |           | 823.57000          | 0.82357            | 649,450           | 14.44      | 0.00 | 0     | 38               |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.03  | Put        |           |           | 4,798.23000        | 4.79823            | 4,723,160         | 14.59      | 0.00 | 0     |                  |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.41  | Call       |           |           | 1,918.96000        | 1.91896            | 1,677,490         | 15.21      | 0.00 | 0     |                  |            |
| R2040            | On | 04/05/2023 | Bond Future | 11.41  | Put        |           |           | 3,227.12000        | 3.22712            | 3,103,140         | 15.21      | 0.00 | 0     |                  |            |
| R2040            | On | 03/08/2023 | Bond Future | 12.23  | Put        |           |           | 2,729.70000        | 2.72970            | 2,452,860         | 17.27      | 0.00 | 0     |                  |            |
| R2040            | On | 03/08/2023 | Bond Future | 12.21  | Call       |           |           | 5,544.51000        | 5.54451            | 5,150,690         | 17.24      | 0.00 | 0     |                  |            |
| R2040            | On | 03/08/2023 | Bond Future | 12.21  | Put        |           |           | 2,770.74000        | 2.77074            | 2,493,120         | 17.24      | 0.00 | 0     |                  |            |
| R2040            | On | 03/08/2023 | Bond Future | 12.22  | Call       |           |           | 5,581.48000        | 5.58148            | 5,188,040         | 17.25      | 0.00 | 0     |                  |            |
| R2040            | On | 03/08/2023 | Bond Future | 12.22  | Put        |           |           | 2,750.15000        | 2.75015            | 2,472,910         | 17.25      | 0.00 | 0     |                  |            |
| R2040            | On | 03/08/2023 | Bond Future | 12.23  | Call       |           |           | 5,618.53000        | 5.61853            | 5,225,490         | 17.27      | 0.00 | 0     |                  |            |
| R2040            | On | 02/11/2023 | Bond Future | 11.60  | Call       |           |           | 3,799.05000        | 3.79905            | 3,469,790         | 15.41      | 0.00 | 0     |                  |            |
| R2040            | On | 02/11/2023 | Bond Future | 11.60  | Put        |           |           | 5,389.14000        | 5.38914            | 5,185,790         | 15.41      | 0.00 | 0     |                  |            |
| R2040            | On | 02/11/2023 | Bond Future | 11.58  | Call       |           |           | 3,741.14000        | 3.74114            | 3,412,460         | 15.39      | 0.00 | 0     |                  |            |
| R2040            | On | 02/11/2023 | Bond Future | 11.58  | Put        |           |           | 5,454.77000        | 5.45477            | 5,252,000         | 15.39      | 0.00 | 0     |                  |            |
| R2040            | On | 02/11/2023 | Bond Future | 11.59  | Call       |           |           | 3,770.04000        | 3.77004            | 3,441,210         | 15.40      | 0.00 | 0     |                  |            |
| R2040            | On | 02/11/2023 | Bond Future | 11.59  | Put        |           |           | 5,421.86000        | 5.42186            | 5,218,940         | 15.40      | 0.00 | 0     |                  |            |
| R2040            | On | 01/02/2024 | Bond Future | 12.34  | Put        |           |           | 4,480.96000        | 4.48096            | 4,202,180         | 16.74      | 0.00 | 0     |                  |            |
| R2040            | On | 01/02/2024 | Bond Future | 12.35  | Call       |           |           | 6,530.77000        | 6.53077            | 6,120,210         | 16.75      | 0.00 | 0     |                  |            |
| R2040            | On | 01/02/2024 | Bond Future | 12.35  | Put        |           |           | 4,457.79000        | 4.45779            | 4,179,120         | 16.75      | 0.00 | 0     |                  |            |
| R2040            | On | 01/02/2024 | Bond Future | 12.33  | Call       |           |           | 6,464.13000        | 6.46413            | 6,053,350         | 16.73      | 0.00 | 0     |                  |            |
| R2040            | On | 01/02/2024 | Bond Future | 12.33  | Put        |           |           | 4,503.95000        | 4.50395            | 4,225,060         | 16.73      | 0.00 | 0     |                  |            |
| R2040            | On | 01/02/2024 | Bond Future | 12.34  | Call       |           |           | 6,497.57000        | 6.49757            | 6,086,900         | 16.74      | 0.00 | 0     |                  |            |
| R2040            | On | 02/05/2024 | Bond Future | 11.61  | Call       |           |           | 4,020.49000        | 4.02049            | 3,649,110         | 14.24      | 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 Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2040                     | On | 02/05/2024 | Bond Future | 11.61      | Put       |           | 7,150.30000        | 7.15030            | 6,907,220         | 14.24      | 0.00                  | 0                |               |
| R2040                     | On | 02/05/2024 | Bond Future | 11.62      | Call      |           | 4,046.75000        | 4.04675            | 3,673,850         | 14.25      | 0.00                  | 0                |               |
| R2040                     | On | 02/05/2024 | Bond Future | 11.62      | Put       |           | 7,115.45000        | 7.11545            | 6,870,850         | 14.25      | 0.00                  | 0                |               |
| R2040                     | On | 02/05/2024 | Bond Future | 11.60      | Call      |           | 3,994.65000        | 3.99465            | 3,624,450         | 14.24      | 0.00                  | 0                |               |
| R2040                     | On | 02/05/2024 | Bond Future | 11.60      | Put       |           | 7,185.65000        | 7.18565            | 6,943,750         | 14.24      | 0.00                  | 0                |               |
| <b>Total R2040 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>3,95</b>   |
| <b>Total For R2040</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>163,213,976.20</b> | <b>2,015</b>     | <b>149,77</b> |
| R2044                     | On | 04/05/2023 | Bond Future |            |           | 11.69831  | 79.52254           | 11.66897           | 79.70652          | 16.48      | 79,522.54             | 1                | 55,54         |
| R2044                     | On | 03/08/2023 | Bond Future |            |           | 11.81670  | 76.70520           | 11.78681           | 76.88933          | 17.75      | 0.00                  | 0                | 21,47         |
| R2044                     | On | 02/11/2023 | Bond Future |            |           | 11.93345  | 78.20268           | 11.90128           | 78.39760          | 16.79      | 0.00                  | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future |            |           | 12.05682  | 75.35640           | 12.02287           | 75.55843          | 17.61      | 0.00                  | 0                |               |
| R2044                     | On | 02/05/2024 | Bond Future |            |           | 12.19716  | 76.76975           | 12.16288           | 76.96983          | 15.98      | 0.00                  | 0                |               |
| <b>Total R2044 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>79,522.54</b>      | <b>1</b>         | <b>77,01</b>  |
| R2044                     | On | 04/05/2023 | Bond Future | 11.43      | Put       |           | 3,421.87000        | 3.42187            | 3,281,670         | 15.91      | 0.00                  | 0                |               |
| R2044                     | On | 04/05/2023 | Bond Future | 11.75      | Call      |           | 2,902.66000        | 2.90266            | 2,544,970         | 16.48      | 0.00                  | 0                |               |
| R2044                     | On | 04/05/2023 | Bond Future | 11.75      | Put       |           | 2,396.31000        | 2.39631            | 2,222,600         | 16.48      | 0.00                  | 0                | 4,47          |
| R2044                     | On | 04/05/2023 | Bond Future | 12.00      | Call      |           | 3,824.02000        | 3.82402            | 3,462,310         | 16.96      | 0.00                  | 0                |               |
| R2044                     | On | 04/05/2023 | Bond Future | 12.00      | Put       |           | 1,789.85000        | 1.78985            | 1,612,120         | 16.96      | 0.00                  | 0                | 4,47          |
| R2044                     | On | 04/05/2023 | Bond Future | 12.25      | Call      |           | 4,835.31000        | 4.83531            | 4,482,880         | 17.44      | 0.00                  | 0                |               |
| R2044                     | On | 04/05/2023 | Bond Future | 11.41      | Call      |           | 1,840.25000        | 1.84025            | 1,519,190         | 15.88      | 0.00                  | 0                |               |
| R2044                     | On | 04/05/2023 | Bond Future | 11.41      | Put       |           | 3,496.33000        | 3.49633            | 3,359,250         | 15.88      | 0.00                  | 0                |               |
| R2044                     | On | 04/05/2023 | Bond Future | 11.42      | Call      |           | 1,867.91000        | 1.86791            | 1,545,270         | 15.89      | 0.00                  | 0                |               |
| R2044                     | On | 04/05/2023 | Bond Future | 11.42      | Put       |           | 3,458.95000        | 3.45895            | 3,320,290         | 15.89      | 0.00                  | 0                |               |
| R2044                     | On | 04/05/2023 | Bond Future | 11.43      | Call      |           | 1,895.78000        | 1.89578            | 1,571,600         | 15.91      | 0.00                  | 0                |               |
| R2044                     | On | 04/05/2023 | Bond Future | 12.25      | Put       |           | 1,323.62000        | 1.32362            | 1,155,170         | 17.44      | 0.00                  | 0                | 1,75          |
| R2044                     | On | 03/08/2023 | Bond Future | 11.75      | Put       |           | 4,132.57000        | 4.13257            | 3,891,320         | 17.75      | 0.00                  | 0                | 3,07          |
| R2044                     | On | 03/08/2023 | Bond Future | 12.00      | Call      |           | 4,747.65000        | 4.74765            | 4,314,280         | 18.17      | 0.00                  | 0                |               |
| R2044                     | On | 03/08/2023 | Bond Future | 12.00      | Put       |           | 3,450.31000        | 3.45031            | 3,201,070         | 18.17      | 0.00                  | 0                | 4,75          |
| R2044                     | On | 03/08/2023 | Bond Future | 12.15      | Call      |           | 5,281.01000        | 5.28101            | 4,848,440         | 18.43      | 0.00                  | 0                |               |
| R2044                     | On | 03/08/2023 | Bond Future | 12.15      | Put       |           | 3,092.70000        | 3.09270            | 2,844,260         | 18.43      | 0.00                  | 0                |               |
| R2044                     | On | 03/08/2023 | Bond Future | 12.16      | Call      |           | 5,317.26000        | 5.31726            | 4,884,780         | 18.44      | 0.00                  | 0                |               |
| R2044                     | On | 03/08/2023 | Bond Future | 12.16      | Put       |           | 3,070.18000        | 3.07018            | 2,821,830         | 18.44      | 0.00                  | 0                |               |
| R2044                     | On | 03/08/2023 | Bond Future | 12.17      | Call      |           | 5,353.58000        | 5.35358            | 4,921,420         | 18.46      | 0.00                  | 0                |               |
| R2044                     | On | 03/08/2023 | Bond Future | 12.17      | Put       |           | 3,047.81000        | 3.04781            | 2,799,780         | 18.46      | 0.00                  | 0                |               |
| R2044                     | On | 03/08/2023 | Bond Future | 11.75      | Call      |           | 3,904.80000        | 3.90480            | 3,479,420         | 17.75      | 0.00                  | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.56      | Call      |           | 3,684.51000        | 3.68451            | 3,257,900         | 16.23      | 0.00                  | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.56      | Put       |           | 5,804.58000        | 5.80458            | 5,572,890         | 16.23      | 0.00                  | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.57      | Call      |           | 3,713.61000        | 3.71361            | 3,285,780         | 16.24      | 0.00                  | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.57      | Put       |           | 5,770.18000        | 5.77018            | 5,537,270         | 16.24      | 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 Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|----------------------|------------------|---------------|
| R2044                     | On | 02/11/2023 | Bond Future | 11.55      | Call      |           |                    | 3,655.77000        | 3.65577           | 3,230,120  | 16.22 | 0.00                 | 0                |               |
| R2044                     | On | 02/11/2023 | Bond Future | 11.55      | Put       |           |                    | 5,839.43000        | 5.83943           | 5,608,700  | 16.22 | 0.00                 | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.27      | Put       |           |                    | 4,864.65000        | 4.86465           | 4,627,740  | 17.96 | 0.00                 | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.28      | Call      |           |                    | 6,348.15000        | 6.34815           | 5,908,840  | 17.97 | 0.00                 | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.28      | Put       |           |                    | 4,840.14000        | 4.84014           | 4,602,860  | 17.97 | 0.00                 | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.29      | Call      |           |                    | 6,381.40000        | 6.38140           | 5,941,730  | 17.98 | 0.00                 | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.29      | Put       |           |                    | 4,815.76000        | 4.81576           | 4,578,120  | 17.98 | 0.00                 | 0                |               |
| R2044                     | On | 01/02/2024 | Bond Future | 12.27      | Call      |           |                    | 6,314.95000        | 6.31495           | 5,876,010  | 17.96 | 0.00                 | 0                |               |
| R2044                     | On | 02/05/2024 | Bond Future | 11.65      | Call      |           |                    | 4,188.27000        | 4.18827           | 3,795,400  | 15.40 | 0.00                 | 0                |               |
| R2044                     | On | 02/05/2024 | Bond Future | 11.65      | Put       |           |                    | 7,291.30000        | 7.29130           | 7,098,510  | 15.40 | 0.00                 | 0                |               |
| R2044                     | On | 02/05/2024 | Bond Future | 11.66      | Call      |           |                    | 4,214.99000        | 4.21499           | 3,820,870  | 15.41 | 0.00                 | 0                |               |
| R2044                     | On | 02/05/2024 | Bond Future | 11.66      | Put       |           |                    | 7,255.50000        | 7.25550           | 7,061,460  | 15.41 | 0.00                 | 0                |               |
| R2044                     | On | 02/05/2024 | Bond Future | 11.67      | Call      |           |                    | 4,241.77000        | 4.24177           | 3,846,080  | 15.42 | 0.00                 | 0                |               |
| R2044                     | On | 02/05/2024 | Bond Future | 11.67      | Put       |           |                    | 7,219.84000        | 7.21984           | 7,024,230  | 15.42 | 0.00                 | 0                |               |
| <b>Total R2044 Option</b> |    |            |             |            |           |           |                    |                    |                   |            |       | <b>0.00</b>          | <b>0</b>         | <b>18,47</b>  |
| <b>Total For R2044</b>    |    |            |             |            |           |           |                    |                    |                   |            |       | <b>79,522.54</b>     | <b>1</b>         | <b>95,48</b>  |
| R2048                     | On | 04/05/2023 | Bond Future |            |           | 11.57704  | 78.71268           | 11.55278           | 78.87021          |            | 17.16 | 19,205,893.92        | 244              | 235,14        |
| R2048                     | On | 03/08/2023 | Bond Future |            |           | 11.68162  | 80.26198           | 11.65702           | 80.41914          |            | 17.50 | 0.00                 | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future |            |           | 11.79493  | 77.39036           | 11.76829           | 77.55770          |            | 17.50 | 0.00                 | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future |            |           | 11.91468  | 78.90865           | 11.88649           | 79.08256          |            | 16.91 | 0.00                 | 0                | 13,00         |
| R2048                     | On | 02/05/2024 | Bond Future |            |           | 12.04204  | 75.95222           | 12.01373           | 76.12364          |            | 16.36 | 0.00                 | 0                |               |
| <b>Total R2048 Future</b> |    |            |             |            |           |           |                    |                    |                   |            |       | <b>19,205,893.92</b> | <b>244</b>       | <b>248,14</b> |
| R2048                     | On | 04/05/2023 | Bond Future | 11.33      | Call      |           |                    | 2,031.47000        | 2.03147           | 1,708,210  | 16.84 | 0.00                 | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.33      | Put       |           |                    | 3,504.80000        | 3.50480           | 3,339,070  | 16.84 | 0.00                 | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.34      | Call      |           |                    | 2,061.15000        | 2.06115           | 1,736,540  | 16.86 | 0.00                 | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.34      | Put       |           |                    | 3,467.30000        | 3.46730           | 3,300,220  | 16.86 | 0.00                 | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.35      | Call      |           |                    | 2,090.92000        | 2.09092           | 1,764,990  | 16.88 | 0.00                 | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.35      | Put       |           |                    | 3,429.98000        | 3.42998           | 3,261,580  | 16.88 | 0.00                 | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 10.40      | Call      |           |                    | 317.56000          | 0.31756           | 207,130    | 15.57 | 0.00                 | 0                | 1,50          |
| R2048                     | On | 04/05/2023 | Bond Future | 10.40      | Put       |           |                    | 8,502.73000        | 8.50273           | 8,549,830  | 15.57 | 0.00                 | 0                |               |
| R2048                     | On | 04/05/2023 | Bond Future | 11.10      | Call      |           |                    | 1,415.43000        | 1.41543           | 1,131,150  | 16.43 | 0.00                 | 0                | 1,50          |
| R2048                     | On | 04/05/2023 | Bond Future | 11.10      | Put       |           |                    | 4,461.96000        | 4.46196           | 4,335,210  | 16.43 | 0.00                 | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.09      | Put       |           |                    | 2,980.85000        | 2.98085           | 2,715,290  | 18.06 | 0.00                 | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.10      | Call      |           |                    | 5,704.39000        | 5.70439           | 5,282,140  | 18.08 | 0.00                 | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.10      | Put       |           |                    | 2,958.69000        | 2.95869           | 2,693,600  | 18.08 | 0.00                 | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.11      | Call      |           |                    | 5,742.58000        | 5.74258           | 5,320,800  | 18.10 | 0.00                 | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.11      | Put       |           |                    | 2,936.91000        | 2.93691           | 2,672,290  | 18.10 | 0.00                 | 0                |               |
| R2048                     | On | 03/08/2023 | Bond Future | 12.09      | Call      |           |                    | 5,666.49000        | 5.66649           | 5,243,770  | 18.06 | 0.00                 | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.47      | Call      |           |                    | 3,958.66000        | 3.95866           | 3,534,110  | 17.12 | 0.00                 | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |              | Value                | Contracts Traded | Opt Interr    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------|----------------------|------------------|---------------|
| R2048                     | On | 02/11/2023 | Bond Future | 11.47      | Put       |           | 5,877.41000        | 5.87741            | 5,620,200         | 17.12      |              | 0.00                 | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.48      | Call      |           | 3,989.11000        | 3.98911            | 3,563,720         | 17.14      |              | 0.00                 | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.48      | Put       |           | 5,842.17000        | 5.84217            | 5,584,120         | 17.14      |              | 0.00                 | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.49      | Call      |           | 4,019.40000        | 4.01940            | 3,593,200         | 17.15      |              | 0.00                 | 0                |               |
| R2048                     | On | 02/11/2023 | Bond Future | 11.49      | Put       |           | 5,806.86000        | 5.80686            | 5,548,000         | 17.15      |              | 0.00                 | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.16      | Put       |           | 4,664.97000        | 4.66497            | 4,502,310         | 17.11      |              | 0.00                 | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.14      | Call      |           | 6,254.53000        | 6.25453            | 5,918,160         | 17.08      |              | 0.00                 | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.14      | Put       |           | 4,715.54000        | 4.71554            | 4,553,080         | 17.08      |              | 0.00                 | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.15      | Call      |           | 6,288.60000        | 6.28860            | 5,952,120         | 17.10      |              | 0.00                 | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.15      | Put       |           | 4,690.04000        | 4.69004            | 4,527,470         | 17.10      |              | 0.00                 | 0                |               |
| R2048                     | On | 01/02/2024 | Bond Future | 12.16      | Call      |           | 6,323.02000        | 6.32302            | 5,986,450         | 17.11      |              | 0.00                 | 0                |               |
| R2048                     | On | 02/05/2024 | Bond Future | 11.48      | Call      |           | 4,137.86000        | 4.13786            | 3,792,160         | 15.82      |              | 0.00                 | 0                |               |
| R2048                     | On | 02/05/2024 | Bond Future | 11.48      | Put       |           | 7,503.39000        | 7.50339            | 7,329,110         | 15.82      |              | 0.00                 | 0                |               |
| R2048                     | On | 02/05/2024 | Bond Future | 11.46      | Call      |           | 4,083.08000        | 4.08308            | 3,740,110         | 15.80      |              | 0.00                 | 0                |               |
| R2048                     | On | 02/05/2024 | Bond Future | 11.46      | Put       |           | 7,579.83000        | 7.57983            | 7,408,280         | 15.80      |              | 0.00                 | 0                |               |
| R2048                     | On | 02/05/2024 | Bond Future | 11.47      | Call      |           | 4,110.27000        | 4.11027            | 3,766,100         | 15.81      |              | 0.00                 | 0                |               |
| R2048                     | On | 02/05/2024 | Bond Future | 11.47      | Put       |           | 7,541.36000        | 7.54136            | 7,368,610         | 15.81      |              | 0.00                 | 0                |               |
| <b>Total R2048 Option</b> |    |            |             |            |           |           |                    |                    |                   |            |              | <b>0.00</b>          | <b>0</b>         | <b>3,00</b>   |
| <b>Total For R2048</b>    |    |            |             |            |           |           |                    |                    |                   |            |              | <b>19,205,893.92</b> | <b>244</b>       | <b>251,14</b> |
| R209                      | On | 04/05/2023 | Bond Future |            |           | 11.29702  | 66.80800           | 11.23164           | 67.13820          | 15.08      |              | 0.00                 | 0                | 19,50         |
| R209                      | On | 03/08/2023 | Bond Future |            |           | 11.40451  | 68.12300           | 11.33737           | 68.45684          | 15.36      |              | 0.00                 | 0                | 1,60          |
| R209                      | On | 02/11/2023 | Bond Future |            |           | 11.51946  | 66.30297           | 11.44864           | 66.64939          | 15.19      | 1,657,574.25 | 25                   | 25               | 4,00          |
| R209                      | On | 01/02/2024 | Bond Future |            |           | 11.63800  | 67.60363           | 11.56400           | 67.95966          | 15.06      | 0.00         | 0                    | 0                |               |
| R209                      | On | 02/05/2024 | Bond Future |            |           | 11.77433  | 65.72522           | 11.69857           | 66.08304          | 14.30      | 0.00         | 0                    | 0                |               |
| <b>Total R209 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            |              | <b>1,657,574.25</b>  | <b>25</b>        | <b>25,34</b>  |
| R209                      | On | 04/05/2023 | Bond Future | 10.00      | Call      |           | 175.40000          | 0.17540            | 102,100           | 13.67      |              | 0.00                 | 0                | 50            |
| R209                      | On | 04/05/2023 | Bond Future | 10.00      | Put       |           | 6,847.22000        | 6.84722            | 7,104,120         | 13.67      |              | 0.00                 | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 12.50      | Put       |           | 383.53000          | 0.38353            | 326,030           | 17.27      |              | 0.00                 | 0                | 8,50          |
| R209                      | On | 04/05/2023 | Bond Future | 11.09      | Call      |           | 1,675.13000        | 1.67513            | 1,336,800         | 14.81      |              | 0.00                 | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 11.11      | Call      |           | 1,723.74000        | 1.72374            | 1,381,960         | 14.85      |              | 0.00                 | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 11.11      | Put       |           | 2,344.24000        | 2.34424            | 2,332,660         | 14.85      |              | 0.00                 | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 11.00      | Put       |           | 2,653.99000        | 2.65399            | 2,663,040         | 14.66      |              | 0.00                 | 0                | 8,20          |
| R209                      | On | 04/05/2023 | Bond Future | 11.50      | Call      |           | 2,811.30000        | 2.81130            | 2,421,390         | 15.52      |              | 0.00                 | 0                | 1,00          |
| R209                      | On | 04/05/2023 | Bond Future | 11.50      | Put       |           | 1,470.41000        | 1.47041            | 1,410,700         | 15.52      |              | 0.00                 | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 12.50      | Call      |           | 6,399.56000        | 6.39956            | 6,011,860         | 17.27      |              | 0.00                 | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 10.50      | Call      |           | 593.98000          | 0.59398            | 399,180           | 13.97      |              | 0.00                 | 0                | 4,50          |
| R209                      | On | 04/05/2023 | Bond Future | 10.50      | Put       |           | 4,450.58000        | 4.45058            | 4,585,980         | 13.97      |              | 0.00                 | 0                |               |
| R209                      | On | 04/05/2023 | Bond Future | 11.00      | Call      |           | 1,465.42000        | 1.46542            | 1,144,270         | 14.66      |              | 0.00                 | 0                | 2,50          |
| R209                      | On | 04/05/2023 | Bond Future | 11.09      | Put       |           | 2,398.42000        | 2.39842            | 2,390,290         | 14.81      |              | 0.00                 | 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   |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R209                     | On | 04/05/2023 | Bond Future | 11.10      | Call      |           | 1,699.35000        | 1.69935            | 1,359,280         | 14.83      | 0.00                | 0                |              |
| R209                     | On | 04/05/2023 | Bond Future | 11.10      | Put       |           | 2,371.21000        | 2.37121            | 2,361,340         | 14.83      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 10.00      | Put       |           | 7,824.08000        | 7.82408            | 7,982,190         | 14.18      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 10.70      | Put       |           | 4,943.54000        | 4.94354            | 4,942,450         | 14.64      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.93      | Call      |           | 4,841.59000        | 4.84159            | 4,390,390         | 16.37      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.93      | Put       |           | 1,974.09000        | 1.97409            | 1,856,730         | 16.37      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.94      | Call      |           | 4,873.09000        | 4.87309            | 4,421,730         | 16.39      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.94      | Put       |           | 1,958.70000        | 1.95870            | 1,841,180         | 16.39      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 10.00      | Call      |           | 658.23000          | 0.65823            | 482,500           | 14.18      | 0.00                | 0                | 1,80         |
| R209                     | On | 03/08/2023 | Bond Future | 11.95      | Call      |           | 4,904.66000        | 4.90466            | 4,453,130         | 16.40      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 11.95      | Put       |           | 1,943.44000        | 1.94344            | 1,825,750         | 16.40      | 0.00                | 0                |              |
| R209                     | On | 03/08/2023 | Bond Future | 10.70      | Call      |           | 1,654.44000        | 1.65444            | 1,319,510         | 14.64      | 0.00                | 0                | 1,80         |
| R209                     | On | 02/11/2023 | Bond Future | 11.34      | Call      |           | 3,365.36000        | 3.36536            | 2,932,350         | 15.00      | 0.00                | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.34      | Put       |           | 3,901.71000        | 3.90171            | 3,815,120         | 15.00      | 0.00                | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.35      | Call      |           | 3,390.41000        | 3.39041            | 2,956,570         | 15.01      | 0.00                | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.35      | Put       |           | 3,877.14000        | 3.87714            | 3,789,720         | 15.01      | 0.00                | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.33      | Call      |           | 3,340.17000        | 3.34017            | 2,908,210         | 14.99      | 0.00                | 0                |              |
| R209                     | On | 02/11/2023 | Bond Future | 11.33      | Put       |           | 3,926.19000        | 3.92619            | 3,840,650         | 14.99      | 0.00                | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.12      | Put       |           | 3,156.62000        | 3.15662            | 3,053,970         | 15.76      | 0.00                | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.13      | Call      |           | 5,796.41000        | 5.79641            | 5,337,460         | 15.77      | 0.00                | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.13      | Put       |           | 3,139.73000        | 3.13973            | 3,036,810         | 15.77      | 0.00                | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.14      | Call      |           | 5,824.94000        | 5.82494            | 5,365,980         | 15.79      | 0.00                | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.14      | Put       |           | 3,122.68000        | 3.12268            | 3,019,750         | 15.79      | 0.00                | 0                |              |
| R209                     | On | 01/02/2024 | Bond Future | 12.12      | Call      |           | 5,767.66000        | 5.76766            | 5,308,980         | 15.76      | 0.00                | 0                |              |
| R209                     | On | 02/05/2024 | Bond Future | 11.17      | Call      |           | 3,135.47000        | 3.13547            | 2,756,500         | 13.79      | 0.00                | 0                |              |
| R209                     | On | 02/05/2024 | Bond Future | 11.17      | Put       |           | 5,708.64000        | 5.70864            | 5,687,490         | 13.79      | 0.00                | 0                |              |
| R209                     | On | 02/05/2024 | Bond Future | 11.18      | Call      |           | 3,156.54000        | 3.15654            | 2,776,120         | 13.80      | 0.00                | 0                |              |
| R209                     | On | 02/05/2024 | Bond Future | 11.18      | Put       |           | 5,679.75000        | 5.67975            | 5,657,150         | 13.80      | 0.00                | 0                |              |
| R209                     | On | 02/05/2024 | Bond Future | 11.19      | Call      |           | 3,177.68000        | 3.17768            | 2,795,820         | 13.80      | 0.00                | 0                |              |
| R209                     | On | 02/05/2024 | Bond Future | 11.19      | Put       |           | 5,650.99000        | 5.65099            | 5,626,950         | 13.80      | 0.00                | 0                |              |
| <b>Total R209 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>28,85</b> |
| <b>Total For R209</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>1,657,574.25</b> | <b>25</b>        | <b>54,15</b> |
| R210                     | On | 04/05/2023 | Bond Future |            |           | 223.66665 | 223.66665          | 223.76834          | 223.76834         |            | 0.00                | 0                | 38           |
| R210                     | On | 03/08/2023 | Bond Future |            |           | 228.12295 | 228.12295          | 228.21697          | 228.21697         |            | 0.00                | 0                | 30           |
| R210                     | On | 02/11/2023 | Bond Future |            |           | 229.49171 | 229.49171          | 229.60741          | 229.60741         |            | 0.00                | 0                |              |
| R210                     | On | 01/02/2024 | Bond Future |            |           | 234.04796 | 234.04796          | 234.17559          | 234.17559         |            | 0.00                | 0                |              |
| R210                     | On | 02/05/2024 | Bond Future |            |           | 235.29301 | 235.29301          | 235.40576          | 235.40576         |            | 0.00                | 0                |              |
| <b>Total R210 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>68</b>    |
| <b>Total For R210</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>68</b>    |



| 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 | 04/05/2023 |        |            | 10.56343  | 82.67471  | 10.48217           | 83.04857           |                   | 9.98       | 0.00              | 0                | 33,96        |
| R213                     | On | 03/08/2023 |        |            | 10.67576  | 84.30197  | 10.59156           | 84.67957           |                   | 10.52      | 0.00              | 0                |              |
| R213                     | On | 02/11/2023 |        |            | 10.80375  | 82.39728  | 10.71385           | 82.78974           |                   | 10.05      | 576,780.96        | 7                | 1,26         |
| R213                     | On | 01/02/2024 |        |            | 10.94303  | 84.01419  | 10.84786           | 84.41786           |                   | 9.53       | 0.00              | 0                |              |
| R213                     | On | 02/05/2024 |        |            | 11.09906  | 82.04300  | 11.00064           | 82.44822           |                   | 9.34       | 0.00              | 0                |              |
| <b>Total R213 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>576,780.96</b> | <b>7</b>         | <b>35,24</b> |
| R213                     | On | 04/05/2023 | 10.73  | Call       |           |           | 2,381.18000        | 2.38118            | 1,955,450         | 10.32      | 0.00              | 0                |              |
| R213                     | On | 04/05/2023 | 10.73  | Put        |           |           | 1,247.72000        | 1.24772            | 1,195,850         | 10.32      | 0.00              | 0                |              |
| R213                     | On | 04/05/2023 | 10.74  | Call       |           |           | 2,409.95000        | 2.40995            | 1,983,360         | 10.34      | 0.00              | 0                |              |
| R213                     | On | 04/05/2023 | 10.74  | Put        |           |           | 1,231.18000        | 1.23118            | 1,178,450         | 10.34      | 0.00              | 0                |              |
| R213                     | On | 04/05/2023 | 10.75  | Call       |           |           | 2,438.88000        | 2.43888            | 2,011,600         | 10.35      | 0.00              | 0                |              |
| R213                     | On | 04/05/2023 | 10.75  | Put        |           |           | 1,214.82000        | 1.21482            | 1,161,400         | 10.35      | 0.00              | 0                |              |
| R213                     | On | 03/08/2023 | 11.62  | Call       |           |           | 5,510.30000        | 5.51030            | 5,129,580         | 11.67      | 0.00              | 0                |              |
| R213                     | On | 03/08/2023 | 11.62  | Put        |           |           | 1,045.99000        | 1.04599            | 1,042,870         | 11.67      | 0.00              | 0                |              |
| R213                     | On | 03/08/2023 | 11.63  | Call       |           |           | 5,542.90000        | 5.54290            | 5,161,860         | 11.68      | 0.00              | 0                |              |
| R213                     | On | 03/08/2023 | 11.63  | Put        |           |           | 1,036.73000        | 1.03673            | 1,033,290         | 11.68      | 0.00              | 0                |              |
| R213                     | On | 03/08/2023 | 11.61  | Call       |           |           | 5,477.93000        | 5.47793            | 5,097,350         | 11.66      | 0.00              | 0                |              |
| R213                     | On | 03/08/2023 | 11.61  | Put        |           |           | 1,055.52000        | 1.05552            | 1,052,540         | 11.66      | 0.00              | 0                |              |
| R213                     | On | 02/11/2023 | 11.11  | Put        |           |           | 2,242.02000        | 2.24202            | 2,231,280         | 10.37      | 0.00              | 0                |              |
| R213                     | On | 02/11/2023 | 11.12  | Call       |           |           | 3,980.47000        | 3.98047            | 3,576,650         | 10.38      | 0.00              | 0                |              |
| R213                     | On | 02/11/2023 | 11.12  | Put        |           |           | 2,226.20000        | 2.22620            | 2,214,840         | 10.38      | 0.00              | 0                |              |
| R213                     | On | 02/11/2023 | 11.13  | Call       |           |           | 4,007.62000        | 4.00762            | 3,602,910         | 10.39      | 0.00              | 0                |              |
| R213                     | On | 02/11/2023 | 11.13  | Put        |           |           | 2,210.76000        | 2.21076            | 2,198,510         | 10.39      | 0.00              | 0                |              |
| R213                     | On | 02/11/2023 | 11.11  | Call       |           |           | 3,953.67000        | 3.95367            | 3,550,470         | 10.37      | 0.00              | 0                |              |
| R213                     | On | 01/02/2024 | 11.70  | Call       |           |           | 5,503.49000        | 5.50349            | 5,117,590         | 10.35      | 0.00              | 0                |              |
| R213                     | On | 01/02/2024 | 11.70  | Put        |           |           | 1,977.19000        | 1.97719            | 1,994,960         | 10.35      | 0.00              | 0                |              |
| R213                     | On | 01/02/2024 | 11.71  | Call       |           |           | 5,531.87000        | 5.53187            | 5,145,540         | 10.35      | 0.00              | 0                |              |
| R213                     | On | 01/02/2024 | 11.71  | Put        |           |           | 1,965.34000        | 1.96534            | 1,982,680         | 10.35      | 0.00              | 0                |              |
| R213                     | On | 01/02/2024 | 11.72  | Call       |           |           | 5,560.29000        | 5.56029            | 5,173,540         | 10.36      | 0.00              | 0                |              |
| R213                     | On | 01/02/2024 | 11.72  | Put        |           |           | 1,953.56000        | 1.95356            | 1,970,480         | 10.36      | 0.00              | 0                |              |
| R213                     | On | 02/05/2024 | 10.29  | Put        |           |           | 5,091.18000        | 5.09118            | 5,248,740         | 8.91       | 0.00              | 0                |              |
| R213                     | On | 02/05/2024 | 10.30  | Call       |           |           | 2,105.57000        | 2.10557            | 1,856,250         | 8.91       | 0.00              | 0                |              |
| R213                     | On | 02/05/2024 | 10.30  | Put        |           |           | 5,064.89000        | 5.06489            | 5,220,790         | 8.91       | 0.00              | 0                |              |
| R213                     | On | 02/05/2024 | 10.28  | Call       |           |           | 2,071.45000        | 2.07145            | 1,825,480         | 8.90       | 0.00              | 0                |              |
| R213                     | On | 02/05/2024 | 10.28  | Put        |           |           | 5,117.21000        | 5.11721            | 5,276,460         | 8.90       | 0.00              | 0                |              |
| R213                     | On | 02/05/2024 | 10.29  | Call       |           |           | 2,088.65000        | 2.08865            | 1,840,990         | 8.91       | 0.00              | 0                |              |
| <b>Total R213 Option</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b>       | <b>0</b>         |              |
| <b>Total For R213</b>    |    |            |        |            |           |           |                    |                    |                   |            | <b>576,780.96</b> | <b>7</b>         | <b>35,24</b> |
| R214                     | On | 04/05/2023 |        |            | 11.49001  | 63.72416  | 11.47091           | 63.82460           |                   | 16.85      | 0.00              | 0                | 22,86        |

| Contract Details         |    |            | Strike             | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                   | Contracts Traded | Opt Intere     |
|--------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|----------------|
| R214                     | On | 03/08/2023 | Bond Future        |            | 11.59186  | 64.97837  | 11.57263           | 65.07805           |                   | 17.19      | 0.00                    | 0                | 2,9            |
| R214                     | On | 02/11/2023 | Bond Future        |            | 11.70246  | 62.94984  | 11.68144           | 63.05720           |                   | 17.12      | 0.00                    | 0                |                |
| R214                     | On | 01/02/2024 | Bond Future        |            | 11.81924  | 64.18492  | 11.79693           | 64.29708           |                   | 17.00      | 0.00                    | 0                |                |
| R214                     | On | 02/05/2024 | Bond Future        |            | 11.94368  | 62.09374  | 11.92153           | 62.20328           |                   | 16.26      | 0.00                    | 0                |                |
| <b>Total R214 Future</b> |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>25,7</b>    |
| R214                     | On | 04/05/2023 | Bond Future        | 11.36      | Call      |           | 1,873.43000        | 1.87343            | 1,609,100         | 16.59      | 0.00                    | 0                |                |
| R214                     | On | 04/05/2023 | Bond Future        | 11.36      | Put       |           | 2,461.67000        | 2.46167            | 2,297,780         | 16.59      | 0.00                    | 0                |                |
| R214                     | On | 04/05/2023 | Bond Future        | 11.37      | Call      |           | 1,899.24000        | 1.89924            | 1,634,300         | 16.61      | 0.00                    | 0                |                |
| R214                     | On | 04/05/2023 | Bond Future        | 11.37      | Put       |           | 2,434.09000        | 2.43409            | 2,269,590         | 16.61      | 0.00                    | 0                |                |
| R214                     | On | 04/05/2023 | Bond Future        | 11.38      | Call      |           | 1,925.35000        | 1.92535            | 1,659,700         | 16.62      | 0.00                    | 0                |                |
| R214                     | On | 04/05/2023 | Bond Future        | 11.38      | Put       |           | 2,406.88000        | 2.40688            | 2,241,670         | 16.62      | 0.00                    | 0                |                |
| R214                     | On | 03/08/2023 | Bond Future        | 12.15      | Call      |           | 4,983.71000        | 4.98371            | 4,722,610         | 18.27      | 0.00                    | 0                |                |
| R214                     | On | 03/08/2023 | Bond Future        | 12.15      | Put       |           | 2,095.66000        | 2.09566            | 1,934,240         | 18.27      | 0.00                    | 0                |                |
| R214                     | On | 03/08/2023 | Bond Future        | 12.16      | Call      |           | 5,015.87000        | 5.01587            | 4,755,020         | 18.29      | 0.00                    | 0                |                |
| R214                     | On | 03/08/2023 | Bond Future        | 12.16      | Put       |           | 2,079.66000        | 2.07966            | 1,918,490         | 18.29      | 0.00                    | 0                |                |
| R214                     | On | 03/08/2023 | Bond Future        | 12.14      | Call      |           | 4,951.76000        | 4.95176            | 4,690,250         | 18.26      | 0.00                    | 0                |                |
| R214                     | On | 03/08/2023 | Bond Future        | 12.14      | Put       |           | 2,111.94000        | 2.11194            | 1,950,110         | 18.26      | 0.00                    | 0                |                |
| R214                     | On | 02/11/2023 | Bond Future        | 11.45      | Put       |           | 4,497.29000        | 4.49729            | 4,258,100         | 16.73      | 0.00                    | 0                |                |
| R214                     | On | 02/11/2023 | Bond Future        | 11.46      | Call      |           | 3,320.87000        | 3.32087            | 2,973,970         | 16.74      | 0.00                    | 0                |                |
| R214                     | On | 02/11/2023 | Bond Future        | 11.46      | Put       |           | 4,469.60000        | 4.46960            | 4,230,060         | 16.74      | 0.00                    | 0                |                |
| R214                     | On | 02/11/2023 | Bond Future        | 11.47      | Call      |           | 3,345.91000        | 3.34591            | 2,998,470         | 16.75      | 0.00                    | 0                |                |
| R214                     | On | 02/11/2023 | Bond Future        | 11.47      | Put       |           | 4,442.05000        | 4.44205            | 4,201,970         | 16.75      | 0.00                    | 0                |                |
| R214                     | On | 02/11/2023 | Bond Future        | 11.45      | Call      |           | 3,295.91000        | 3.29591            | 2,949,360         | 16.73      | 0.00                    | 0                |                |
| R214                     | On | 01/02/2024 | Bond Future        | 12.14      | Call      |           | 5,504.20000        | 5.50420            | 5,154,490         | 17.49      | 0.00                    | 0                |                |
| R214                     | On | 01/02/2024 | Bond Future        | 12.14      | Put       |           | 3,813.98000        | 3.81398            | 3,576,430         | 17.49      | 0.00                    | 0                |                |
| R214                     | On | 01/02/2024 | Bond Future        | 12.15      | Call      |           | 5,532.80000        | 5.53280            | 5,182,700         | 17.50      | 0.00                    | 0                |                |
| R214                     | On | 01/02/2024 | Bond Future        | 12.15      | Put       |           | 3,794.40000        | 3.79440            | 3,556,460         | 17.50      | 0.00                    | 0                |                |
| R214                     | On | 01/02/2024 | Bond Future        | 12.16      | Call      |           | 5,561.20000        | 5.56120            | 5,211,210         | 17.51      | 0.00                    | 0                |                |
| R214                     | On | 01/02/2024 | Bond Future        | 12.16      | Put       |           | 3,774.67000        | 3.77467            | 3,536,840         | 17.51      | 0.00                    | 0                |                |
| R214                     | On | 02/05/2024 | Bond Future        | 11.48      | Put       |           | 5,849.74000        | 5.84974            | 5,632,890         | 15.73      | 0.00                    | 0                |                |
| R214                     | On | 02/05/2024 | Bond Future        | 11.46      | Call      |           | 3,555.82000        | 3.55582            | 3,231,510         | 15.71      | 0.00                    | 0                |                |
| R214                     | On | 02/05/2024 | Bond Future        | 11.46      | Put       |           | 5,908.94000        | 5.90894            | 5,694,170         | 15.71      | 0.00                    | 0                |                |
| R214                     | On | 02/05/2024 | Bond Future        | 11.47      | Call      |           | 3,578.46000        | 3.57846            | 3,253,240         | 15.72      | 0.00                    | 0                |                |
| R214                     | On | 02/05/2024 | Bond Future        | 11.47      | Put       |           | 5,879.14000        | 5.87914            | 5,663,460         | 15.72      | 0.00                    | 0                |                |
| R214                     | On | 02/05/2024 | Bond Future        | 11.48      | Call      |           | 3,601.44000        | 3.60144            | 3,275,050         | 15.73      | 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>25,7</b>    |
| <b>Total for Bond</b>    |    |            |                    |            |           |           |                    |                    |                   |            | <b>1,031,223,029.85</b> | <b>11,633</b>    | <b>1,389,5</b> |
| ES26A                    | On | 02/04/2026 | 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 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>         |            |
| <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>         |            |

| Contract Details                       | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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>         |            |
| 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>         |            |

| 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/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>         |            |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                |            |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                |            |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                |            |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R214</b>                   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                |            |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R214/R209</b>              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total for Price Contribution</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| GOVI On 04/05/2023 GOVI                 |        |            | 872.89700 | 872.89700 | 875.83900          | 875.83900          |                   |            | 0.00        | 0                | 84         |
| GOVI On 03/08/2023 GOVI                 |        |            | 890.07800 | 890.07800 | 893.04000          | 893.04000          |                   |            | 0.00        | 0                |            |
| GOVI On 02/11/2023 GOVI                 |        |            | 907.47000 | 907.47000 | 910.56900          | 910.56900          |                   |            | 0.00        | 0                |            |
| GOVI On 01/02/2024 GOVI                 |        |            | 925.29100 | 925.29100 | 928.48800          | 928.48800          |                   |            | 0.00        | 0                |            |
| GOVI On 02/05/2024 GOVI                 |        |            | 942.74300 | 942.74300 | 945.93500          | 945.93500          |                   |            | 0.00        | 0                |            |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>84</b>  |
| GOVI On 04/05/2023 GOVI                 | 852.86 | Call       |           |           | 229,790.00000      | 22.97900           | 200,370,000       |            | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.86 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.87 | Call       |           |           | 229,690.00000      | 22.96900           | 200,270,000       |            | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.87 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.88 | Call       |           |           | 229,590.00000      | 22.95900           | 200,170,000       |            | 0.00        | 0                |            |
| GOVI On 04/05/2023 GOVI                 | 852.88 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |

| Contract Details         |    |            |              | Strike | Call / Put | MTM Yield   | MTM Price   | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere |
|--------------------------|----|------------|--------------|--------|------------|-------------|-------------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| GOVI                     | On | 03/08/2023 | GOVI         | 837.21 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.22 | Call       |             |             | 558,200.00000      | 55.82000           | 528,580,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.22 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.23 | Call       |             |             | 558,100.00000      | 55.81000           | 528,480,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.23 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 03/08/2023 | GOVI         | 837.21 | Call       |             |             | 558,300.00000      | 55.83000           | 528,680,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.80 | Call       |             |             | 247,690.00000      | 24.76900           | 216,700,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.80 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.81 | Call       |             |             | 247,590.00000      | 24.75900           | 216,600,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.81 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.82 | Call       |             |             | 247,490.00000      | 24.74900           | 216,500,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 02/11/2023 | GOVI         | 885.82 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 879.99 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 880.00 | Call       |             |             | 484,880.00000      | 48.48800           | 452,910,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 880.00 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 879.98 | Call       |             |             | 485,080.00000      | 48.50800           | 453,110,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 879.98 | Put        |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 01/02/2024 | GOVI         | 879.99 | Call       |             |             | 484,980.00000      | 48.49800           | 453,010,000       |            | 0.00        | 0                |            |
| GOVI                     | On | 02/05/2024 | GOVI         | 950.99 | Call       |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 02/05/2024 | GOVI         | 950.99 | Put        |             |             | 50,550.00000       | 5.05500            | 82,470,000        |            | 0.00        | 0                |            |
| GOVI                     | On | 02/05/2024 | GOVI         | 950.97 | Call       |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 02/05/2024 | GOVI         | 950.97 | Put        |             |             | 50,350.00000       | 5.03500            | 82,270,000        |            | 0.00        | 0                |            |
| GOVI                     | On | 02/05/2024 | GOVI         | 950.98 | Call       |             |             | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |            |
| GOVI                     | On | 02/05/2024 | GOVI         | 950.98 | Put        |             |             | 50,450.00000       | 5.04500            | 82,370,000        |            | 0.00        | 0                |            |
| <b>Total GOVI Option</b> |    |            |              |        |            |             |             |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GOVI</b>    |    |            |              |        |            |             |             |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>84</b>  |
| <b>Total for GOVI</b>    |    |            |              |        |            |             |             |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>84</b>  |
| AL37                     | On | 04/05/2023 | Index Future |        |            | 875.84800   | 875.84800   | 878.50500          | 878.50500          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 03/08/2023 | Index Future |        |            | 893.08700   | 893.08700   | 895.75800          | 895.75800          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 02/11/2023 | Index Future |        |            | 910.53800   | 910.53800   | 913.34000          | 913.34000          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 01/02/2024 | Index Future |        |            | 928.41800   | 928.41800   | 931.31300          | 931.31300          |                   |            | 0.00        | 0                |            |
| AL37                     | On | 02/05/2024 | Index Future |        |            | 945.93000   | 945.93000   | 948.81400          | 948.81400          |                   |            | 0.00        | 0                |            |
| <b>Total AL37 Future</b> |    |            |              |        |            |             |             |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AL37</b>    |    |            |              |        |            |             |             |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| AL7T                     | On | 04/05/2023 | Index Future |        |            | 1,005.50600 | 1,005.50600 | 1,009.98200        | 1,009.98200        |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 03/08/2023 | Index Future |        |            | 1,025.29700 | 1,025.29700 | 1,029.81700        | 1,029.81700        |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 02/11/2023 | Index Future |        |            | 1,045.33100 | 1,045.33100 | 1,050.03000        | 1,050.03000        |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 01/02/2024 | Index Future |        |            | 1,065.85900 | 1,065.85900 | 1,070.69400        | 1,070.69400        |                   |            | 0.00        | 0                |            |
| AL7T                     | On | 02/05/2024 | Index Future |        |            | 1,085.96300 | 1,085.96300 | 1,090.81400        | 1,090.81400        |                   |            | 0.00        | 0                |            |

| Contract Details                   | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                   | Contracts Traded | Opt Intere      |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------|------------------|-----------------|
| <b>Total AL7T Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For AL7T</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| ALBI On 04/05/2023 Index Future    |        |            | 885.46100 | 885.46100 | 888.35800          | 888.35800          |                   |            |  | 0.00                    | 0                |                 |
| ALBI On 03/08/2023 Index Future    |        |            | 902.88900 | 902.88900 | 905.80500          | 905.80500          |                   |            |  | 0.00                    | 0                |                 |
| ALBI On 02/11/2023 Index Future    |        |            | 920.53100 | 920.53100 | 923.58400          | 923.58400          |                   |            |  | 0.00                    | 0                |                 |
| ALBI On 01/02/2024 Index Future    |        |            | 938.60800 | 938.60800 | 941.75900          | 941.75900          |                   |            |  | 0.00                    | 0                |                 |
| ALBI On 02/05/2024 Index Future    |        |            | 956.31200 | 956.31200 | 959.45600          | 959.45600          |                   |            |  | 0.00                    | 0                |                 |
| <b>Total ALBI Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ALBI</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| IGOV On 04/05/2023 Index Future    |        |            | 324.60100 | 324.60100 | 325.44100          | 325.44100          |                   |            |  | 0.00                    | 0                |                 |
| IGOV On 03/08/2023 Index Future    |        |            | 331.06800 | 331.06800 | 331.91100          | 331.91100          |                   |            |  | 0.00                    | 0                |                 |
| IGOV On 02/11/2023 Index Future    |        |            | 337.61400 | 337.61400 | 338.50300          | 338.50300          |                   |            |  | 0.00                    | 0                |                 |
| IGOV On 01/02/2024 Index Future    |        |            | 344.31900 | 344.31900 | 345.24000          | 345.24000          |                   |            |  | 0.00                    | 0                |                 |
| IGOV On 02/05/2024 Index Future    |        |            | 350.88700 | 350.88700 | 351.80100          | 351.80100          |                   |            |  | 0.00                    | 0                |                 |
| <b>Total IGOV Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For IGOV</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total for Index</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| JIBAR f On 15/03/2023 Jibar Future |        |            | 7.51500   | 92.48500  | 7.67000            | 92.33000           |                   |            |  | 0.00                    | 0                |                 |
| JIBAR f On 19/04/2023 Jibar Future |        |            | 7.72500   | 92.27500  | 7.69000            | 92.31000           |                   |            |  | 0.00                    | 0                |                 |
| JIBAR f On 17/05/2023 Jibar Future |        |            | 7.76000   | 92.24000  | 7.79500            | 92.20500           |                   |            |  | 0.00                    | 0                |                 |
| JIBAR f On 21/06/2023 Jibar Future |        |            | 7.88500   | 92.11500  | 7.81000            | 92.19000           |                   |            |  | 0.00                    | 0                |                 |
| JIBAR f On 19/07/2023 Jibar Future |        |            | 7.91000   | 92.09000  | 7.81000            | 92.19000           |                   |            |  | 0.00                    | 0                |                 |
| JIBAR f On 16/08/2023 Jibar Future |        |            | 7.96000   | 92.04000  | 7.77500            | 92.22500           |                   |            |  | 0.00                    | 0                |                 |
| JIBAR f On 20/09/2023 Jibar Future |        |            | 7.97000   | 92.03000  | 7.81000            | 92.19000           |                   |            |  | 0.00                    | 0                |                 |
| JIBAR f On 20/12/2023 Jibar Future |        |            | 7.90500   | 92.09500  | 7.66500            | 92.33500           |                   |            |  | 0.00                    | 0                |                 |
| JIBAR f On 20/03/2024 Jibar Future |        |            | 7.91500   | 92.08500  | 7.64500            | 92.35500           |                   |            |  | 0.00                    | 0                |                 |
| JIBAR f On 19/06/2024 Jibar Future |        |            | 7.83000   | 92.17000  | 7.44000            | 92.56000           |                   |            |  | 0.00                    | 0                |                 |
| JIBAR f On 18/09/2024 Jibar Future |        |            | 7.75000   | 92.25000  | 7.45000            | 92.55000           |                   |            |  | 0.00                    | 0                |                 |
| JIBAR f On 18/12/2024 Jibar Future |        |            | 7.72500   | 92.27500  | 7.43000            | 92.57000           |                   |            |  | 0.00                    | 0                |                 |
| <b>Total Jibar Future</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For JIBAR FUTURE</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total for Jibar</b>             |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total for Derivatives :</b>     |        |            |           |           |                    |                    |                   |            |  | <b>1,031,223,029.85</b> | <b>11,633</b>    | <b>1,391,56</b> |
| ABCPI3 On 07/12/2023 Spot Bond     |        |            | 4.90000   | 327.14026 | 4.90000            | 327.06393          |                   |            |  | 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            | 101.67296          |                   |            |  | 0.00                    | 0                |                 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ABF001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABF001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABF001 On 18/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23224          |                   |            |  | 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>         |            |
| ABF003 On 30/06/2026 Spot Bond |        |            | 9.56000   | 101.66117 | 9.56000            | 101.63509          |                   |            |  | 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>         |            |
| ABF004 On 30/06/2031 Spot Bond |        |            | 11.70000  | 88.99089  | 11.70000           | 88.96310           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABF005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABF005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABF005 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.32758          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABF006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABF006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABF006 On 01/12/2030 Spot Bond |        |            |           |           | 0.00000            | 99.79593           |                   |            |  | 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>         |            |
| ABFN07 On 17/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.60519          |                   |            |  | 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>         |            |
| ABFN09 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.82058          |                   |            |  | 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>         |            |
| ABFN18 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.82897          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN22 On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 102.29605          |                   |            |  | 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>         |            |
| ABFN23 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.71246          |                   |            |  | 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>         |            |
| ABFN25 On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 103.31704          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details                           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere          |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|---------------------|
| ABFN2 <sup>1</sup> On 29/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.10871          |                   |            |  | 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 <sup>1</sup> On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.61806          |                   |            |  | 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 <sup>1</sup> On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 100.67374          |                   |            |  | 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 <sup>1</sup> On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44562          |                   |            |  | 0.00        | 40,000,000        | 1,870,000,00        |
| <b>Total ABFN32 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>1,870,000,00</b> |
| <b>Total For ABFN32</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>1,870,000,00</b> |
| ABFN3 <sup>1</sup> On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.65414          |                   |            |  | 0.00        | 0                 |                     |
| <b>Total ABFN33 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For ABFN33</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| ABFN3 <sup>1</sup> On 07/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.74905          |                   |            |  | 0.00        | 20,000,000        | 10,000,00           |
| <b>Total ABFN35 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>10,000,00</b>    |
| <b>Total For ABFN35</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>10,000,00</b>    |
| ABFN3 <sup>1</sup> On 07/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.90998          |                   |            |  | 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 <sup>1</sup> On 07/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.32199          |                   |            |  | 0.00        | 0                 |                     |
| <b>Total ABFN37 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For ABFN37</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| ABFN4 <sup>1</sup> On 16/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.71769          |                   |            |  | 0.00        | 60,000,000        | 20,000,00           |
| <b>Total ABFN40 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>20,000,00</b>    |
| <b>Total For ABFN40</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>20,000,00</b>    |
| ABFN4 <sup>1</sup> On 16/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.56321          |                   |            |  | 0.00        | 0                 |                     |
| <b>Total ABFN41 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For ABFN41</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| ABFN4 <sup>1</sup> On 16/09/2029 Spot Bond |        |            |           |           | 0.00000            | 101.18540          |                   |            |  | 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 <sup>1</sup> On 14/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.82932          |                   |            |  | 0.00        | 0                 |                     |
| <b>Total ABFN44 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 ABFN44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 14/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.83907          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.29675          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 24/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.93544           |                   |            |  | 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            | 99.93352           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4: On 30/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.14691          |                   |            |  | 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            | 101.05802          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5: On 30/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.40586          |                   |            |  | 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            | 101.11458          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5: On 14/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.16395          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5: On 14/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.26665          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5: On 14/02/2029 Spot Bond |        |            |           |           | 0.00000            | 100.17006          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5: On 08/11/2027 Spot Bond |        |            |           |           | 0.00000            | 101.77571          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ABFN56 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN56</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 14/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.16455          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN57 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN57</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 14/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.16916          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN58 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN58</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN5 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.84070           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN59 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN59</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABGN0 On 27/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47132          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABGN01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABGN01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABGN0 On 27/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.75833          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABGN02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABGN02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABGN0 On 27/06/2029 Spot Bond |        |            |           |           | 0.00000            | 101.36057          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABGN03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABGN03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABJ01 On 03/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.68317          |                   |            |  | 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            | 102.90404          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABJ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABJ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABJ03 On 14/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.05992          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABJ03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABJ03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABJ04 On 30/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.41304          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABJ04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABJ04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABJ05 On 30/03/2027 Spot Bond |        |            |           |           | 0.00000            | 101.47208          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABJ05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABJ05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ABKI04 On 13/03/2024 Spot Bond |        |            | 7.91500   | 7.91500   | 7.91500            | 161.52506          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABKI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABKI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 100.00000 | 68.45464  | 100.00000          | 68.29461           |                   |            |  | 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  |        |            | 3.64500   | 3.64500   | 3.64500            | 165.71268          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABN62 On 31/03/2028 Spot Bond  |        |            | 4.65000   | 4.65000   | 4.65000            | 215.34147          |                   |            |  | 0.00        | 0                | 410,000,00        |
| <b>Total ABN62 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>410,000,00</b> |
| <b>Total For ABN62</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>410,000,00</b> |
| ABN63 On 07/12/2033 Spot Bond  |        |            | 5.19000   | 5.19000   | 5.19000            | 235.71692          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABN63 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABN63</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABN67 On 28/02/2023 Spot Bond  |        |            | 9.07500   | 9.07500   | 9.07500            | 99.82626           |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABN67 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABN67</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABN79 On 21/12/2026 Spot Bond  |        |            | 8.47500   | 8.47500   | 8.47500            | 108.27050          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABN79 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABN79</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 8.89000   | 106.49137 | 8.89000            | 106.46579          |                   |            |  | 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  |        |            | 8.88500   | 109.62148 | 8.88500            | 109.59516          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABS17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABS17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABS18 On 26/09/2023 Spot Bond  |        |            | 8.04500   | 105.04781 | 8.04500            | 105.02493          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABS18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ABS18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 9.23000   | 102.70226 | 9.23000            | 102.67666          |                   |            |  | 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 | 17.84503  | 100.00000          | 17.80510           |                   |            |  | 0.00        | 0                |                   |
| <b>Total ABS7/R186 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 ABS7/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABS12 On 07/12/2023 Spot Bond  |        |            | 4.55000   | 328.00845 | 4.55000            | 327.93499          |                   |            |  | 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>         |            |
| ABX01 On 10/07/2024 Spot Bond  |        |            | 11.35000  | 11.35000  | 11.35000           | 100.71708          |                   |            |  | 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            | 101.69783          |                   |            |  | 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            | 101.66360          |                   |            |  | 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>         |            |
| ACL217 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.60571          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AECI02 On 11/09/2023 Spot Bond |        |            |           |           | 0.00000            | 102.05846          |                   |            |  | 0.00        | 0                |            |
| <b>Total AECI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AECI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AECI04 On 21/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15036          |                   |            |  | 0.00        | 0                |            |
| <b>Total AECI04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AECI04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AGL01 On 29/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.51571          |                   |            |  | 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            | 101.89241          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AGL03 On 17/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.95506          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AGLG0 On 16/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.81389          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGLG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGLG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AGRIA On 28/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.49693          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total AGRIA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGRIA1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AGT01 On 10/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 103.32864          |                   |            |  | 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            | 103.47087          |                   |            |  | 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            | 105.36031          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AGT04 On 27/10/2025 Spot Bond  |        |            |           |           | 0.00000            | 105.63092          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AGT05 On 16/11/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.70294          |                   |            |  | 0.00        | 0                |            |
| <b>Total AGT05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AGT05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AH2A1' On 18/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80426          |                   |            |  | 0.00        | 0                |            |
| <b>Total AH2A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AH2A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AH2A2' On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.82247          |                   |            |  | 0.00        | 0                |            |
| <b>Total AH2A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AH2A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AH2A3' On 18/07/2026 Spot Bond |        |            | 8.77500   | 97.71635  | 8.77500            | 97.69317           |                   |            |  | 0.00        | 0                |            |
| <b>Total AH2A31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AH2A31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AH2B1' On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.85000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AH2B11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AH2B11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AH2C1' On 18/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.94167          |                   |            |  | 0.00        | 0                |            |
| <b>Total AH2C11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AH2C11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF2D On 18/07/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.05606          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF2D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF2D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AHF2O On 18/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75602          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF2O2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF2O2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00014          |                   |            |  | 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 |        |            | 9.60000   | 100.18786 | 9.60000            | 100.16271          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12019          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5B On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00017          |                   |            |  | 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            | 100.00020          |                   |            |  | 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            | 100.19007          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6A On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.41593          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6A On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00003          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6B On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00005          |                   |            |  | 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            | 100.00006          |                   |            |  | 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            | 100.00017          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6D1 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 AHF6D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF7A On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.11047          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF7A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF7A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF7A: On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.17679          |                   |            |  | 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            | 100.00006          |                   |            |  | 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            | 100.00006          |                   |            |  | 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            | 100.00007          |                   |            |  | 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            | 100.00007          |                   |            |  | 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            | 100.37658          |                   |            |  | 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            | 100.00018          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF7D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF7D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 8.46500   | 104.22057 | 8.46500            | 104.19677          |                   |            |  | 0.00        | 0                | 5,416,000,00        |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,416,000,00</b> |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,416,000,00</b> |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 10.31500  | 100.90934 | 10.31500           | 100.88130          |                   |            |  | 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  |        |            | 11.89000  | 93.28475  | 11.89000           | 93.25499           |                   |            |  | 0.00        | 0                |                     |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AIRF02 On 16/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.03476          |                   |            |  | 0.00        | 0                |                     |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total AIRF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AIRF02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AIRF03 On 16/11/2029 Spot Bond |        |            |           |           | 0.00000            | 100.03901          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AIRF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AIRF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AIRF04 On 05/12/2032 Spot Bond |        |            |           |           | 0.00000            | 102.23747          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AIRF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AIRF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 6.78000   | 194.48346 | 6.78000            | 194.42833          |                   |            |  | 0.00        | 0                | 160,000,00        |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>160,000,00</b> |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>160,000,00</b> |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.39589          |                   |            |  | 0.00        | 0                |                   |
| <b>Total APF07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For APF07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| APF09 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.71044          |                   |            |  | 0.00        | 0                |                   |
| <b>Total APF09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For APF09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| APF14 On 22/09/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.78378          |                   |            |  | 0.00        | 0                |                   |
| <b>Total APF14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For APF14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| APF16 On 07/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.40915          |                   |            |  | 0.00        | 0                |                   |
| <b>Total APF16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For APF16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| APF18 On 22/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.97260           |                   |            |  | 0.00        | 0                |                   |
| <b>Total APF18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For APF18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN02 On 07/12/2033 Spot Bond  |        |            | 5.54000   | 250.36555 | 5.54000            | 250.30285          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN03 On 07/12/2033 Spot Bond  |        |            | 6.15000   | 217.16161 | 6.15000            | 217.10369          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ASN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ASN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ASN15 On 31/03/2028 Spot Bond  |        |            | 5.52000   | 206.90999 | 5.52000            | 206.85826          |                   |            |  | 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>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN19 On 31/01/2038 Spot Bond |        |            | 5.52000   | 114.67394 | 5.52000            | 114.64518          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN195 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN195</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20 On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.73088          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN209 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN209</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN26 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.77540          |                   |            |  | 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            | 101.52599          |                   |            |  | 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            | 100.15349          |                   |            |  | 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            | 100.02513          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN279 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN279</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN28 On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00016          |                   |            |  | 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            | 101.81348          |                   |            |  | 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            | 101.38384          |                   |            |  | 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            | 101.59543          |                   |            |  | 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            | 102.26123          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN310 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN310</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31 On 31/03/2029 Spot Bond |        |            | 5.09500   | 5.09500   | 5.09500            | 114.73799          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN318 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 ASN318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN318 On 28/02/2033 Spot Bond |        |            | 5.68000   | 5.68000   | 5.68000            | 103.62580          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN327 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.65074          |                   |            |  | 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>         |            |
| ASN327 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.80056          |                   |            |  | 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>         |            |
| ASN332 On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.31391          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN333 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN333</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN333 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.17929          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN335 On 31/01/2038 Spot Bond |        |            | 5.63000   | 113.19609 | 5.63000            | 113.16736          |                   |            |  | 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>         |            |
| ASN341 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.61251          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN341 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.96341          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN351 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.70642          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN351</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN351 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.56967          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN354 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.56967          |                   |            |  | 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>         |            |
| ASN361 On 30/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.82556           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN365 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.90139          |                   |            |  | 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>         |            |
| ASN369 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.68390          |                   |            |  | 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>         |            |
| ASN373 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 102.08603          |                   |            |  | 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>         |            |
| ASN374 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.16838          |                   |            |  | 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>         |            |
| ASN381 On 15/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.69793          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN383 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN383</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN383 On 15/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.69793          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN384 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.84235          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN388 On 17/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.58069          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN399 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.55249          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN409 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.72378          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN415 On 05/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.91212          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN42( On 29/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN42( On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 104.34382          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN44( On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.44398          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN449 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN449</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45( On 23/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47201          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN450</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45( On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.80689          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN45( On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.62102          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN459 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN459</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46( On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.84083          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN460 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN460</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46( On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.84570          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN461 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN461</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN46( On 31/01/2024 Spot Bond |        |            | 10.06000  | 10.06000  | 10.06000           | 99.94949           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN469 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN469</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47( On 31/08/2024 Spot Bond |        |            | 10.81500  | 10.81500  | 10.81500           | 99.91790           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN470 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN470</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47( On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51940          |                   |            |  | 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            | 100.57127          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN472 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN472</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN47 On 17/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.13847          |                   |            |  | 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            | 101.87706          |                   |            |  | 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            | 128.08200          |                   |            |  | 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 |        |            | 10.60000  | 10.60000  | 10.60000           | 99.85319           |                   |            |  | 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            | 102.09355          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN489 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN489</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN49 On 15/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.59185          |                   |            |  | 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            | 101.59185          |                   |            |  | 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            | 101.55092          |                   |            |  | 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 |        |            | 10.17000  | 97.89845  | 10.17000           | 97.87178           |                   |            |  | 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 |        |            | 9.35000   | 97.70192  | 9.35000            | 97.67740           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN509 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN509</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN51 On 21/12/2026 Spot Bond |        |            | 9.90000   | 96.61562  | 9.90000            | 96.58997           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN510 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN510</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN51 On 21/12/2026 Spot Bond |        |            | 9.90000   | 96.61562  | 9.90000            | 96.58997           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN511 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN511</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN52 On 31/07/2024 Spot Bond |        |            | 8.47500   | 101.37340 | 8.47500            | 101.35016          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN522 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN522</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN52 On 31/07/2024 Spot Bond |        |            | 10.42500  | 101.47241 | 10.42500           | 101.44392          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN525 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN525</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53 On 31/07/2024 Spot Bond |        |            | 10.37500  | 101.46987 | 10.37500           | 101.44152          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN530 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN530</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53 On 31/01/2024 Spot Bond |        |            | 9.87500   | 101.17251 | 9.87500            | 101.14557          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN532 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN532</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN53 On 31/01/2024 Spot Bond |        |            | 9.87500   | 101.17251 | 9.87500            | 101.14557          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN538 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN538</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.30063          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN540 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN540</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.54229          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN541 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN541</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN54 On 31/07/2023 Spot Bond |        |            | 10.51000  | 100.69007 | 10.51000           | 100.66236          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN545 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN545</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN55 On 31/01/2024 Spot Bond |        |            | 10.60000  | 100.50858 | 10.60000           | 100.47990          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN557 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN557</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN55 On 31/01/2024 Spot Bond |        |            | 10.46000  | 100.70547 | 10.46000           | 100.67711          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN558 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN558</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56 On 05/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.43403          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN56 On 24/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72690          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN568 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN568</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN56 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.98239          |                   |            |  | 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>         |            |
| ASN58 On 18/03/2024 Spot Bond |        |            |           |           | 0.00000            | 95.86787           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN587 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN587</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59 On 31/01/2024 Spot Bond |        |            | 9.88500   | 99.96570  | 9.88500            | 99.93906           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN595 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN595</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59 On 11/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.02153          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN596 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN596</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN59 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89435          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN597 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN597</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.66866          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN600 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN600</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60 On 23/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.72034          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN601 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN601</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60 On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 99.80043           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN602 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN602</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN60 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 99.62156           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN607 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN607</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN61 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.61271          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN610 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN610</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN61 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.44513          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN611 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 ASN611</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN61: On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 94.26801           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN613 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN613</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN61: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.60248          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN614 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN614</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN61: On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.86026           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN61: On 11/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.24524          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN62: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.54686          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN624 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN624</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN62: On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.79415           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN627 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN627</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN63: On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.25147          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN632 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN632</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN63: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.70673          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN633 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN633</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN63: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.81935          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN634 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN634</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN63: On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 102.16777          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN635 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN635</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN64: On 06/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44629          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN644 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN644</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN64: On 12/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.93367          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN645 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN645</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN645 On 08/07/2026 Spot Bond |        |            |           |           | 0.00000            | 101.05085          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN646 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN646</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN646 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.38369          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN658 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN658</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN658 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.84752           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN665 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN665</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN665 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02636          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN667 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN667</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN667 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 102.23809          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN669 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN669</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN669 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.39805          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN679 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN679</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN679 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 103.02235          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN681 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN681</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN681 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.81764          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN682 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN682</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN682 On 31/08/2026 Spot Bond |        |            |           |           | 0.00000            | 99.79295           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN683 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN683</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN683 On 22/06/2026 Spot Bond |        |            |           |           | 0.00000            | 97.17180           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN684 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN684</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN684 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.37838          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN685 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN685</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN69: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.53976          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN692 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN692</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN69: On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.59219          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN693 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN693</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN69: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.86369          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN694 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN694</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN69: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.62117          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN695 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN695</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN70: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.64651          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN700 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN700</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN70: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.65507          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN702 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN702</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN70: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.90712          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN703 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN703</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN70: On 09/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.31886          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN707 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN707</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 04/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35253          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN713 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN713</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 19/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02756          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN714 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN714</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.39697          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN715 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN715</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN71: On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 102.12284          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN716 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 ASN716</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN716 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22464          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN718 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN718</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN721 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.84370          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN721 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN721</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN733 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 102.06128          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN733 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN733</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN735 On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.57921          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN735 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN735</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN736 On 28/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.80645           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN736 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN736</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN737 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.39321          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN737 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN737</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN742 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.60371          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN742 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN742</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN746 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.62083          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN746 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN746</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN747 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 95.93050           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN747 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN747</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN748 On 31/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.55916          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN748 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN748</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN769 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.90054          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN769 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN769</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN771 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.82480          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total ASN770 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN770</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| ASN78: On 21/12/2026 Spot Bond |        |            | 9.60384   | 9.60384   | 9.60384            | 104.57698          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ASN783 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN783</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| ASN79: On 15/03/2025 Spot Bond |        |            |           |           | 0.00000            | 102.12303          |                   |            |  | 0.00        | 1,600,000,000        | 800,000,000        |
| <b>Total ASN791 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>800,000,000</b> |
| <b>Total For ASN791</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>800,000,000</b> |
| ASN79: On 31/01/2024 Spot Bond |        |            | 10.16500  | 10.16500  | 10.16500           | 100.60953          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ASN796 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN796</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| ASN80: On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.60711          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ASN803 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN803</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| ASN80: On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.55637          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ASN804 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN804</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| ASN80: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.55695          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ASN806 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN806</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| ASN80: On 15/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.59295          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ASN807 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN807</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| ASN80: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.46762          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ASN808 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN808</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| ASN81: On 06/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.27113          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ASN818 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN818</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| ASN82: On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.23286          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ASN820 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN820</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.00421          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total ASN821 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For ASN821</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.45354          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN822 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN822</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN82: On 31/01/2037 Spot Bond |        |            |           |           | 0.00000            | 96.66848           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN823 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN823</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.04617          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN824 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN824</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.20449          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN825 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN825</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN82: On 08/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.20216          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN826 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN826</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN83: On 14/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.01143          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN831 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN831</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN83: On 14/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.90925          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN832 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN832</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN83: On 14/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.90925          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN833 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN833</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN83: On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60723          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN834 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN834</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN83: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.65492          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN837 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN837</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN83: On 21/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.71478          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN838 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN838</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN83: On 21/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.71086          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN839 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 ASN839</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN84 On 21/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.71086          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN840 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN840</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN84 On 22/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.73924          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN841 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN841</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN84 On 25/04/2042 Spot Bond |        |            |           |           | 0.00000            | 107.57368          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN842 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN842</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN84 On 26/04/2023 Spot Bond |        |            | 6.98000   | 6.98000   | 6.98000            | 100.55926          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN845 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN845</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN84 On 26/04/2023 Spot Bond |        |            | 7.03000   | 7.03000   | 7.03000            | 100.56290          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN846 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN846</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN84 On 26/04/2023 Spot Bond |        |            | 7.18000   | 7.18000   | 7.18000            | 100.57382          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN847 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN847</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN84 On 29/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.61874          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN848 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN848</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN84 On 29/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.61578          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN849 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN849</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN85 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.60381          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN851 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN851</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN85 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.63820          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN852 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN852</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN85 On 31/08/2026 Spot Bond |        |            |           |           | 0.00000            | 99.80652           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN856 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN856</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN85 On 19/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.88759          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN857 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN857</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86( On 01/06/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN860 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN860</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86( On 29/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.57131          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN861 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN861</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86( On 25/04/2042 Spot Bond |        |            |           |           | 0.00000            | 109.47265          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN862 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN862</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86( On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 104.88770          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN863 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN863</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86( On 09/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.86239          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN864 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN864</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86( On 09/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.86239          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN865 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN865</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86( On 09/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.65049          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN866 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN866</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86( On 14/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.73668          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN867 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN867</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86( On 14/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.73668          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN868 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN868</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN86( On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 101.35993          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN869 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN869</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN87( On 21/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.52667          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN872 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN872</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN87: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.82635          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN878 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN878</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN88: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.80924          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN880 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN880</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN88: On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52124          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN881 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN881</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN88: On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.93804          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN885 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN885</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN88: On 18/04/2029 Spot Bond |        |            |           |           | 0.00000            | 100.87531          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN886 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN886</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN88: On 29/06/2028 Spot Bond |        |            |           |           | 0.00000            | 101.46018          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN887 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN887</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN88: On 15/09/2028 Spot Bond |        |            |           |           | 0.00000            | 101.82063          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN888 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN888</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN88: On 31/01/2024 Spot Bond |        |            | 11.05000  | 101.17597 | 11.05000           | 101.14591          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN889 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN889</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN90: On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 94.57729           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN902 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN902</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN90: On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.52989          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN903 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN903</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN90: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.58659          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN904 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN904</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN91: On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 99.80276           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN913 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 ASN913</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN913 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.79899           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN915 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN915</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN915 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 99.80276           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN916 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN916</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN916 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 99.80653           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN917 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN917</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN917 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.80464           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN918 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN918</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN918 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.80182           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN919 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN919</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN919 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.80464           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN920 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN920</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN920 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.80182           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN921 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN921</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN921 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 97.28827           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN930 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN930</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN930 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 94.53790           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN932 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN932</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN932 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.74061          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN934 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN934</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN934 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 106.85407          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN936 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN936</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN936 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.86920          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN937 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN937</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN937 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.57724          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN938 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN938</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN938 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.75797          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN940 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN940</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN940 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.69462          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN941 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN941</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN941 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.63792          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN943 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN943</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN943 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.95473          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN944 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN944</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN944 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.59096          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN948 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN948</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN948 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.60381          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN950 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN950</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN950 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.80653           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN951 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN951</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN951 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.60993          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN952 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN952</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN952 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.84354          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN953 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN953</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN953 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.65162          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN954 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN954</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ASN95: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.55249          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ASN955 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ASN955</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ASN96: On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 101.29349          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ASN960 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ASN960</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ASN96: On 07/12/2027 Spot Bond |        |            |           |           | 0.00000            | 54.31369           |                   |            |  | 0.00        | 0                |                      |
| <b>Total ASN964 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ASN964</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ASN97: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.84251          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ASN973 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ASN973</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ASN97: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.71998          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ASN974 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ASN974</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ASN97: On 24/01/2025 Spot Bond |        |            |           |           | 0.00000            | 86.38972           |                   |            |  | 0.00        | 0                |                      |
| <b>Total ASN975 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ASN975</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ASN97: On 31/01/2028 Spot Bond |        |            |           |           | 0.00000            | 100.62970          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ASN977 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ASN977</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ASN97: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.56108          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ASN979 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ASN979</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ASN98: On 02/04/2029 Spot Bond |        |            |           |           | 0.00000            | 100.29869          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ASN980 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ASN980</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ASN98: On 14/02/2026 Spot Bond |        |            |           |           | 0.00000            | 79.52638           |                   |            |  | 0.00        | 0                |                      |
| <b>Total ASN981 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ASN981</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ASN98: On 15/02/2028 Spot Bond |        |            |           |           | 0.00000            | 100.16043          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ASN982 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ASN982</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ASN98: On 17/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 50,000,000.00        |
| <b>Total ASN983 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,000.00</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 ASN983</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>50,000,000.00</b> |
| ASN98 On 17/02/2028 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 13,000,000.00        |
| <b>Total ASN984 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>13,000,000.00</b> |
| <b>Total For ASN984</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>13,000,000.00</b> |
| BAW29 On 22/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97846           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BAW29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BAW29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BAW33 On 13/10/2023 Spot Bond |        |            | 7.06000   | 101.66199 | 7.06000            | 101.64261          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BAW33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BAW33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BAW34 On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.69405          |                   |            |  | 0.00        | 200,000,000          | 100,000.00           |
| <b>Total BAW34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b>   | <b>100,000.00</b>    |
| <b>Total For BAW34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b>   | <b>100,000.00</b>    |
| BAW36 On 18/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64637          |                   |            |  | 0.00        | 1,600,000,000        | 400,000.00           |
| <b>Total BAW36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>400,000.00</b>    |
| <b>Total For BAW36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>400,000.00</b>    |
| BAW37 On 12/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.94014          |                   |            |  | 0.00        | 2,000,000,000        | 500,000.00           |
| <b>Total BAW37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000.00</b>    |
| <b>Total For BAW37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000.00</b>    |
| BAW38 On 12/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.31860          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BAW38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BAW38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BAWGL On 22/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.13194          |                   |            |  | 0.00        | 1,600,000,000        | 400,000.00           |
| <b>Total BAWGL1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>400,000.00</b>    |
| <b>Total For BAWGL1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>400,000.00</b>    |
| BAWGL On 22/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.34067          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BAWGL2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BAWGL2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BAYA7 On 31/03/2026 Spot Bond |        |            | 11.80000  | 11.80000  | 11.80000           | 105.75386          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BAYA72 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BAYA72</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BAYA7 On 01/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87841          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total BAYA74 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For BAYA74</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| BAYA7 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.60814          |                   |            |  | 0.00        | 0                    |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 101.68013          |                   |            |  | 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            | 101.15505          |                   |            |  | 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 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.71403          |                   |            |  | 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 31/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.62485          |                   |            |  | 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 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.72739          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA87 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.55922          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA88 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02967          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA89 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA89</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA89 On 30/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.70325          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA90 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.52642          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA91 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.55906          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA92 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA92</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA92 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.52589          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA93 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA93</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA94 On 30/06/2025 Spot Bond |        |            |           |           | 0.00000            | 102.29836          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA94 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA94</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA95 On 30/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.51278          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA95 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA95</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA96 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.74036          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA96 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA96</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA97 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.62601          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA97 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA97</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA98 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.62509          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA98 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA98</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA99 On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 101.57896          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA99 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA99</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB13 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.79064          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB15 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.92933          |                   |            |  | 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            | 101.82410          |                   |            |  | 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>         |            |
| BAYB21 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.79100          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB22 On 30/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.77800          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB23 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.79064          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB23 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 BAYB23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB2 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.79100          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB2 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.85719          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB25 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB25</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BD030 On 18/04/2028 Spot Bond |        |            | 8.90500   | 8.90500   | 8.90500            | 99.60295           |                   |            |  | 0.00        | 0                |            |
| <b>Total BD0302 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BD0302</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX21 On 05/08/2033 Spot Bond |        |            |           |           | 0.00000            | 100.42142          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX211 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX211</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX33 On 08/03/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX35 On 16/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.83548          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX36 On 01/02/2030 Spot Bond |        |            |           |           | 0.00000            | 96.43557           |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX37 On 16/09/2033 Spot Bond |        |            |           |           | 0.00000            | 78.92173           |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX39 On 01/02/2030 Spot Bond |        |            |           |           | 0.00000            | 94.38585           |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX40 On 16/09/2033 Spot Bond |        |            |           |           | 0.00000            | 78.91801           |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX44 On 19/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.51959          |                   |            |  | 0.00        | 0                |            |
| <b>Total BDX44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BDX44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BDX45 On 03/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.15699          |                   |            |  | 0.00        | 0                |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| <b>Total BDX45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BDX45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BDX46 On 04/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.48134          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BDX46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BDX46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BDX47 On 03/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.17028          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BDX47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BDX47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BDX48 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.48925          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BDX48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BDX48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BGL17 On 14/08/2024 Spot Bond |        |            |           |           | 0.00000            | 102.73620          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BGL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BGL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BGL19 On 29/09/2024 Spot Bond |        |            |           |           | 0.00000            | 104.22673          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BID10 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.62241          |                   |            |  | 0.00        | 0                    | 3,975,000,00        |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>3,975,000,00</b> |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>3,975,000,00</b> |
| BID11 On 15/11/2023 Spot Bond |        |            | 8.50500   | 103.35662 | 8.50500            | 103.33283          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BID11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BID11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BID13 On 14/06/2024 Spot Bond |        |            |           |           | 0.00000            | 102.05009          |                   |            |  | 0.00        | 1,600,000,000        | 400,000,00          |
| <b>Total BID13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>400,000,00</b>   |
| <b>Total For BID13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>400,000,00</b>   |
| BID15 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.83726          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BID15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BID15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BID16 On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.26309          |                   |            |  | 0.00        | 800,000,000          | 350,000,00          |
| <b>Total BID16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b>   | <b>350,000,00</b>   |
| <b>Total For BID16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b>   | <b>350,000,00</b>   |
| BID17 On 24/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.29150          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BID17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BID17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |

| 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 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.59211          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total BNPP01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For BNPP01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| BNPP0 On 12/10/2028 Spot Bond |        |            |           |           | 0.00000            | 101.07533          |                   |            |  | 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            | 99.93400           |                   |            |  | 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            | 98.94600           |                   |            |  | 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            | 74.46800           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total BNPP06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For BNPP06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| BNPP0 On 06/07/2026 Spot Bond |        |            |           |           | 0.00000            | 55.59800           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total BNPP09 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For BNPP09</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| BNPP1 On 05/07/2027 Spot Bond |        |            |           |           | 0.00000            | 51.97100           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total BNPP13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For BNPP13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| BPPF1 On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.16181          |                   |            |  | 0.00        | 800,000,000        | 200,000,000        |
| <b>Total BPPF13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>200,000,000</b> |
| <b>Total For BPPF13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>200,000,000</b> |
| BPPF2 On 19/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.99125           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total BPPF20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For BPPF20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| BPPF2 On 26/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.86865           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total BPPF21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For BPPF21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| BPPF2 On 16/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.08030          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total BPPF23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For BPPF23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| BPPF2 On 12/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04330          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total BPPF27 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 BPPF27</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| BPPF3 On 03/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44754          |                   |            |  | 0.00        | 0                |             |
| <b>Total BPPF30 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| <b>Total For BPPF30</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| BPPF3 On 24/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.08557          |                   |            |  | 0.00        | 0                |             |
| <b>Total BPPF32 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| <b>Total For BPPF32</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| BPPF3 On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.25151          |                   |            |  | 0.00        | 0                |             |
| <b>Total BPPF34 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| <b>Total For BPPF34</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| BPPF3 On 03/07/2023 Spot Bond |        |            |           |           | 0.00000            | 102.13173          |                   |            |  | 0.00        | 0                |             |
| <b>Total BPPF35 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| <b>Total For BPPF35</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| BPPF3 On 11/01/2024 Spot Bond |        |            |           |           | 0.00000            | 102.13695          |                   |            |  | 0.00        | 0                |             |
| <b>Total BPPF36 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| <b>Total For BPPF36</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| BWZJ2 On 19/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |             |
| <b>Total BWZJ23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| <b>Total For BWZJ23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| BWZJ2 On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.35421          |                   |            |  | 0.00        | 0                |             |
| <b>Total BWZJ24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| <b>Total For BWZJ24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| BWZJ2 On 11/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.56403          |                   |            |  | 0.00        | 0                |             |
| <b>Total BWZJ25 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| <b>Total For BWZJ25</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| BYA10 On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.54579          |                   |            |  | 0.00        | 0                |             |
| <b>Total BYA100 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| <b>Total For BYA100</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| BYA10 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.51262          |                   |            |  | 0.00        | 0                |             |
| <b>Total BYA101 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| <b>Total For BYA101</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| CBL29 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.98289          |                   |            |  | 0.00        | 0                |             |
| <b>Total CBL29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| <b>Total For CBL29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |             |
| CBL30 On 02/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37359          |                   |            |  | 0.00        | 2,000,000,000    | 890,000,000 |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value       | Contracts Traded     | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|----------------------|--------------------|
| <b>Total CBL30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>2,000,000,000</b> | <b>890,000,000</b> |
| <b>Total For CBL30</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>2,000,000,000</b> | <b>890,000,000</b> |
| CBL31 On 21/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.99999           |                   |            |                              | 0.00        | 0                    |                    |
| <b>Total CBL31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For CBL31</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                    |
| CCT01 On 23/06/2023 Spot Bond |        |            | 8.40000   | 103.40551 | 8.40000            | 103.38236          |                   |            | 3,360,000,000,000.00         |             | 400,000,000          | 100,000,000        |
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>3,360,000,000,000.00</b>  |             | <b>400,000,000</b>   | <b>100,000,000</b> |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   |            | <b>3,360,000,000,000.00</b>  |             | <b>400,000,000</b>   | <b>100,000,000</b> |
| CCT02 On 12/06/2024 Spot Bond |        |            | 8.70000   | 105.78500 | 8.70000            | 105.76026          |                   |            | 12,180,000,000,000.00        |             | 1,400,000,000        | 350,000,000        |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>12,180,000,000,000.00</b> |             | <b>1,400,000,000</b> | <b>350,000,000</b> |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            | <b>12,180,000,000,000.00</b> |             | <b>1,400,000,000</b> | <b>350,000,000</b> |
| CCT03 On 15/03/2025 Spot Bond |        |            | 9.25000   | 108.42583 | 9.25000            | 108.39875          |                   |            | 0.00                         |             | 0                    |                    |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  |             | <b>0</b>             |                    |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  |             | <b>0</b>             |                    |
| CCT04 On 17/07/2027 Spot Bond |        |            | 10.29000  | 10.29000  | 10.29000           | 100.70508          |                   |            | 0.00                         |             | 0                    |                    |
| <b>Total CCT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  |             | <b>0</b>             |                    |
| <b>Total For CCT04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  |             | <b>0</b>             |                    |
| CGR42 On 03/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.58794          |                   |            | 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>             |                    |
| CGR46 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.78933           |                   |            | 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            | 99.77888           |                   |            | 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            | 100.89933          |                   |            | 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            | 100.93803          |                   |            | 0.00                         |             | 0                    |                    |
| <b>Total CGR51 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  |             | <b>0</b>             |                    |
| <b>Total For CGR51</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  |             | <b>0</b>             |                    |
| CGR52 On 30/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.65132          |                   |            | 0.00                         |             | 0                    |                    |
| <b>Total CGR52 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  |             | <b>0</b>             |                    |
| <b>Total For CGR52</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  |             | <b>0</b>             |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN315 On 20/03/2023 Spot Bond |        |            | 4.77000   | 104.67683 | 4.77000            | 102.41900          |                   |            |  | 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            | 101.82100          |                   |            |  | 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            | 101.67252          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN362 On 20/03/2024 Spot Bond |        |            | 9.52000   | 105.52859 | 9.52000            | 105.50148          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN364 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN364 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN364</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN365 On 20/03/2024 Spot Bond |        |            | 8.70700   | 109.82498 | 8.70700            | 109.08600          |                   |            |  | 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            | 100.46818          |                   |            |  | 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>         |            |
| CLN371 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 104.00818          |                   |            |  | 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 |        |            | 10.89000  | 104.16454 | 10.89000           | 104.13402          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN384 On 20/09/2024 Spot Bond |        |            | 6.50000   | 113.28654 | 6.50000            | 108.78900          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN385 On 20/09/2024 Spot Bond |        |            |           |           | 0.00000            | 104.82100          |                   |            |  | 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>         |            |
| CLN453 On 31/01/2025 Spot Bond |        |            | 6.34500   | 157.61816 | 6.34500            | 157.57514          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN453 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 CLN453</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>           |            |
| CLN453 On 31/01/2025 Spot Bond |        |            | 8.45500   | 151.61661 | 8.45500            | 151.56671          |                   |                             | 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>           |            |
| CLN496 On 04/09/2024 Spot Bond |        |            | 9.16500   | 100.99166 | 9.16500            | 105.98798          |                   | 5,499,000,000,000.00        | 600,000,000        | 300,000,000        |            |
| <b>Total CLN496 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>5,499,000,000,000.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |            |
| <b>Total For CLN496</b>        |        |            |           |           |                    |                    |                   | <b>5,499,000,000,000.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |            |
| CLN497 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 103.21900          |                   |                             | 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>           |                    |            |
| CLN502 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.10331          |                   |                             | 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            | 102.73800          |                   |                             | 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>           |                    |            |
| CLN516 On 15/03/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.76238          |                   |                             | 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 30/04/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.56816          |                   |                             | 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 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 98.97473           |                   |                             | 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>           |                    |            |
| CLN520 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.78574          |                   |                             | 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            | 99.85282           |                   |                             | 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 09/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 101.73942          |                   |                             | 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            | 100.80185          |                   |                             | 0.00               | 0                  |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN525 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70857          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN526 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN526 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51865          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN527 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN527</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN527 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.29227           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN528 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN528</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN528 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.78574          |                   |            |  | 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            | 101.68118          |                   |            |  | 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            | 100.87774          |                   |            |  | 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 |        |            | 10.13000  | 101.43996 | 10.13000           | 101.41227          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN535 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN535</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN535 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.62030          |                   |            |  | 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 25/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.19724          |                   |            |  | 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            | 100.98476          |                   |            |  | 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            | 158.82700          |                   |            |  | 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>         |            |

| 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            | 101.82732          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN545 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN545</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN54 On 21/08/2026 Spot Bond |        |            | 9.60000   | 101.25022 | 9.60000            | 101.22400          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN546 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN546</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN54 On 29/03/2025 Spot Bond |        |            | 9.65000   | 104.82317 | 9.65000            | 104.79589          |                   |            |  | 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 |        |            | 9.74000   | 103.81532 | 9.74000            | 103.78806          |                   |            |  | 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 |        |            | 9.79000   | 9.79000   | 9.79000            | 323.70343          |                   |            |  | 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            | 100.16002          |                   |            |  | 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            | 100.20589          |                   |            |  | 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            | 99.92415           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN558 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN558</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN55 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.05552          |                   |            |  | 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            | 136.09200          |                   |            |  | 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            | 100.21188          |                   |            |  | 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 |        |            | 10.10000  | 102.90199 | 10.10000           | 102.94352          |                   |            |  | 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 |        |            | 9.60000   | 104.14589 | 9.60000            | 104.11892          |                   |            |  | 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            | 100.52237          |                   |            |  | 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            | 100.08509          |                   |            |  | 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            | 102.05894          |                   |            |  | 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            | 101.99525          |                   |            |  | 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            | 100.20434          |                   |            |  | 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 |        |            | 9.83000   | 103.13292 | 9.83000            | 103.10559          |                   |            |  | 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            | 100.21234          |                   |            |  | 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            | 100.20499          |                   |            |  | 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            | 101.72561          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | 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            | 101.78378          |                   |            |  | 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            | 100.85456          |                   |            |  | 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            | 101.27141          |                   |            |  | 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            | 100.28460          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN581 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN581</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN581 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.81113          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN583 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN583</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN583 On 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.86166          |                   |            |  | 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 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.03367          |                   |            |  | 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            | 103.83423          |                   |            |  | 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            | 105.05296          |                   |            |  | 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 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.61223          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN589 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN589</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN589 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 103.47150          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN59 On 05/12/2026 Spot Bond |        |            |           |           | 0.00000            | 103.53294          |                   |            |  | 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>         |            |
| CLN59 On 05/12/2026 Spot Bond |        |            | 4.76500   | 156.14345 | 4.76500            | 125.03763          |                   |            |  | 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>         |            |
| CLN59 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20397          |                   |            |  | 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>         |            |
| CLN59 On 27/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.45150          |                   |            |  | 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>         |            |
| CLN59 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.92496           |                   |            |  | 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>         |            |
| CLN59 On 24/11/2024 Spot Bond |        |            | 9.07000   | 9.07000   | 9.07000            | 102.36964          |                   |            |  | 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>         |            |
| CLN59 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.22489          |                   |            |  | 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>         |            |
| CLN59 On 10/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.71060          |                   |            |  | 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>         |            |
| CLN60 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.61223          |                   |            |  | 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>         |            |
| CLN60 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.61223          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN601 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN601</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN60 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 102.08300          |                   |            |  | 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>         |            |
| CLN60 On 05/08/2024 Spot Bond |        |            | 8.65500   | 8.65500   | 8.65500            | 100.49977          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN603 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 CLN603</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN603 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36919          |                   |            |  | 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 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.62518           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN605 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN605</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN605 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 103.43368          |                   |            |  | 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            | 100.89975          |                   |            |  | 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            | 99.97539           |                   |            |  | 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 |        |            | 9.23000   | 102.91632 | 9.23000            | 102.89073          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN609 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN609</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN609 On 02/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN610 On 23/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.70699          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN610 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN610</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN610 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 102.62388          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN611 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN611</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN611 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.91424          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN612 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN612</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN612 On 22/08/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN613 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN613</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN613 On 30/11/2023 Spot Bond |        |            |           |           | 0.00000            | 102.22623          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 98.65900           |                   |            |  | 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            | 103.00383          |                   |            |  | 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 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.06726          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN620 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54498          |                   |            |  | 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 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93336          |                   |            |  | 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 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.54000           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN623 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN623</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN623 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02727          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN626 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN626</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN626 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 99.05979           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN627 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN627</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN627 On 31/07/2034 Spot Bond |        |            | 12.78000  | 60.92977  | 12.78000           | 79.59414           |                   |            |  | 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>         |            |
| CLN628 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27148          |                   |            |  | 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>         |            |
| CLN629 On 19/08/2025 Spot Bond |        |            | 10.30000  | 98.35720  | 10.30000           | 98.32991           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN630 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN630</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN63 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02718          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN631 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN631</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN63 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20780          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN632 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN632</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN63 On 09/10/2034 Spot Bond |        |            |           |           | 0.00000            | 101.26498          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN633 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN633</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN63 On 09/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.31031          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN634 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN634</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN63 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.16470          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN635 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN635</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN63 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.99998           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN636 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN636</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN63 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02710          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN637 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN637</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN63 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89872          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN638 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN638</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN64 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02876          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN640 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN640</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN64 On 17/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.83172          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN643 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN643</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN64 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.99998           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN644 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN644</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN64 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.59302          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN645 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN645</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN645 On 29/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.70250          |                   |            |  | 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            | 101.59476          |                   |            |  | 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            | 100.13562          |                   |            |  | 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            | 102.06725          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN649 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN649</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN649 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02710          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN650 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN650</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN650 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02710          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN652 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN652</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN652 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN654 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN654</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN654 On 22/03/2030 Spot Bond |        |            |           |           | 0.00000            | 99.49200           |                   |            |  | 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            | 101.80945          |                   |            |  | 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            | 101.53120          |                   |            |  | 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            | 102.03369          |                   |            |  | 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            | 101.38800          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN661 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN661</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN661 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.34600          |                   |            |  | 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            | 127.08400          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN663 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN663</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN663 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 152.09200          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN664 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN664</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN664 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.27384          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN665 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN665</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN665 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.44254          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN666 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN666</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN666 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.03074          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN667 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN667</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN667 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.42647          |                   |            |  | 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>         |            |
| CLN668 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.80220          |                   |            |  | 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>         |            |
| CLN669 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.20611          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN670 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN670</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN670 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02903          |                   |            |  | 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>         |            |
| CLN671 On 31/01/2025 Spot Bond |        |            | 5.36098   | 160.52035 | 5.36098            | 130.41845          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN674 On 31/01/2025 Spot Bond |        |            | 5.36098   | 160.52035 | 5.36098            | 130.41929          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN674 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN674</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN676 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02945          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN676 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN676</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN677 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.03055          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN677 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN677</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN679 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.56877          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN679 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN679</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN680 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.03283          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN680 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN680</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN681 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.71721          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN681 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN681</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN682 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.82090          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN682 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN682</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN683 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.52511          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN683 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN683</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN684 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.55210          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN684 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN684</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN685 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.36910          |                   |            |  | 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>         |            |
| CLN687 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.73725          |                   |            |  | 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>         |            |
| CLN688 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.73703          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN688 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 CLN688</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN69 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 103.83184          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN690 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN690</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN69 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.34387          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN691 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN691</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN69 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59426          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN692 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN692</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN69 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.11993          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN693 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN693</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN69 On 28/02/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 84.70544           |                   |            |  | 0.00        | 0                | 600,000,00        |
| <b>Total CLN697 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,00</b> |
| <b>Total For CLN697</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,00</b> |
| CLN69 On 31/08/2024 Spot Bond |        |            | 11.45500  | 11.45500  | 11.45500           | 83.21481           |                   |            |  | 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>         |                   |
| CLN69 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 105.78647          |                   |            |  | 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>         |                   |
| CLN70 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.94724          |                   |            |  | 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>         |                   |
| CLN70 On 31/03/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 88.38862           |                   |            |  | 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>         |                   |
| CLN70 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.47723          |                   |            |  | 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>         |                   |
| CLN70 On 31/08/2024 Spot Bond |        |            | 11.10000  | 11.10000  | 11.10000           | 85.25955           |                   |            |  | 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>         |                   |
| CLN70 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.03110          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN707 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN707</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN707 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 102.34644          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN708 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN708</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN708 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.57032          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN709 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN709</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN709 On 31/01/2025 Spot Bond |        |            | 11.19500  | 11.19500  | 11.19500           | 81.68008           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN710 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN710</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN710 On 31/01/2024 Spot Bond |        |            | 11.15500  | 11.15500  | 11.15500           | 81.92036           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN711 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN711</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN711 On 11/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.64749          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN712 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN712</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN712 On 12/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.18977          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN713 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN713</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN713 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.57706          |                   |            |  | 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            | 101.57706          |                   |            |  | 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            | 101.57706          |                   |            |  | 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           | 80.72930           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN717 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN717</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN717 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.64051          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN72( On 31/01/2037 Spot Bond |        |            | 11.52500  | 11.52500  | 11.52500           | 79.73694           |                   |            |  | 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>         |            |
| CLN72( On 31/01/2024 Spot Bond |        |            | 11.47000  | 11.47000  | 11.47000           | 80.05601           |                   |            |  | 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>         |            |
| CLN72( On 01/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.89186          |                   |            |  | 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>         |            |
| CLN72( On 31/01/2024 Spot Bond |        |            | 11.35000  | 11.35000  | 11.35000           | 80.75876           |                   |            |  | 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>         |            |
| CLN72( On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.49449          |                   |            |  | 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>         |            |
| CLN72( On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.49449          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN725 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN725</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN72( On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.49449          |                   |            |  | 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>         |            |
| CLN72( On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.51134          |                   |            |  | 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>         |            |
| CLN72( On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.51134          |                   |            |  | 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>         |            |
| CLN72( On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.51134          |                   |            |  | 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>         |            |
| CLN73( On 31/01/2024 Spot Bond |        |            | 10.94000  | 10.94000  | 10.94000           | 83.22988           |                   |            |  | 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>         |            |
| CLN73( On 31/01/2024 Spot Bond |        |            | 10.77500  | 10.77500  | 10.77500           | 84.25584           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN731 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 CLN731</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN731 On 31/07/2024 Spot Bond |        |            | 10.67500  | 10.67500  | 10.67500           | 84.88668           |                   |            |  | 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            | 101.59402          |                   |            |  | 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            | 101.65987          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN734 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN734</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN734 On 31/01/2024 Spot Bond |        |            | 9.25000   | 9.25000   | 9.25000            | 94.15491           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN736 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN736</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN736 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.86579          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN737 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN737</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN737 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 102.15062          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN738 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN738</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN738 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 118.22700          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN739 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN739</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN739 On 31/01/2024 Spot Bond |        |            | 9.51000   | 9.51000   | 9.51000            | 92.90746           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN740 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN740</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN740 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02683          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN741 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN741</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN741 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.43546          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN742 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN742</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN742 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.53087          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN743 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN743</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN743 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.56100          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN744 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN744</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN744 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.83712          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN745 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN745</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN745 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.38986          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN746 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN746</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN746 On 21/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59420          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN747 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN747</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN747 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.60146          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN748 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN748</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN748 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN749 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN749</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN749 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.73730          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN750 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN750</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN750 On 01/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.16510          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN751 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN751</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN751 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN752 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN752</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN752 On 21/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN753 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN753</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN753 On 31/07/2023 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 100.42242          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN754 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN754</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN754 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 98.92271           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN755 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN755</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN756 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN756 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN756</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN757 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN757 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN757</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN758 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN758 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN758</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN759 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.09465          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN759 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN759</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN760 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.04287          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN760 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN760</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN761 On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.48204          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN761 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN761</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN762 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN762 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN762</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN763 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31160          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN763 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN763</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN764 On 21/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.65468          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN764 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN764</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN765 On 31/07/2023 Spot Bond |        |            | 9.57000   | 9.57000   | 9.57000            | 92.62256           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN765 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN765</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN766 On 31/07/2023 Spot Bond |        |            | 7.40000   | 7.40000   | 7.40000            | 100.42242          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN766 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN766</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN767 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN767 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 CLN767</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN767 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.61020          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN768 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN768</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN768 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.06397          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN769 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN769</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN769 On 31/07/2024 Spot Bond |        |            |           |           | 0.00000            | 105.90609          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN770 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN770</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN770 On 31/08/2023 Spot Bond |        |            | 10.39000  | 10.39000  | 10.39000           | 81.72209           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN771 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN771</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN771 On 31/08/2023 Spot Bond |        |            | 10.88000  | 10.88000  | 10.88000           | 86.56257           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN772 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN772</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN772 On 28/08/2028 Spot Bond |        |            |           |           | 0.00000            | 99.81291           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN773 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN773</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN773 On 31/07/2028 Spot Bond |        |            |           |           | 0.00000            | 100.61654          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN774 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN774</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN774 On 15/09/2028 Spot Bond |        |            | 6.47000   | 6.47000   | 6.47000            | 103.49457          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN775 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN775</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN775 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 102.20332          |                   |            |  | 0.00        | 0                | 600,000,00        |
| <b>Total CLN776 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,00</b> |
| <b>Total For CLN776</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,00</b> |
| CLN776 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 103.64290          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN777 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN777</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN777 On 31/08/2026 Spot Bond |        |            |           |           | 0.00000            | 102.52081          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN778 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN778</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN778 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.54791          |                   |            |  | 0.00        | 0                |                   |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN779 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN779</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN78( On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.55073          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN780 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN780</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN78 On 19/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.05735          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN781 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN781</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN78 On 31/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.56483          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN783 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN783</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN78 On 31/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.57102          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN784 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN784</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN78 On 30/09/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.35993          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN785 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN785</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN78 On 21/12/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.45919          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN786 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN786</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN78 On 30/09/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.35993          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN787 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN787</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN78 On 31/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 110.37438          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN788 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN788</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN78 On 31/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 110.20705          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN789 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN789</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN79 On 31/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.60441          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN790 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN790</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN79 On 31/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.05200          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN791 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN791</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| CLN792 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60441          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total CLN792 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For CLN792</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| CLN794 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47698          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total CLN794 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For CLN794</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| CLN795 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60441          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total CLN795 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For CLN795</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| CLN796 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.36000          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total CLN796 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For CLN796</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| CLN797 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60441          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total CLN797 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For CLN797</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| CLN798 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60456          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total CLN798 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For CLN798</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| CLN799 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.60694          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total CLN799 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For CLN799</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| CLN800 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.60694          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total CLN800 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For CLN800</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| CLN801 On 28/02/2026 Spot Bond |        |            |           |           | 0.00000            | 102.32800          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total CLN801 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For CLN801</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| CLN802 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 85.97506           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total CLN802 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For CLN802</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| CLN803 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 1,000,000,000        | 500,000,000        |
| <b>Total CLN803 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For CLN803</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>500,000,000</b> |
| CLN804 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.55242          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total CLN804 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 CLN804</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN804 On 20/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.88668          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN805 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN805</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN805 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.60987          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN806 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN806</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN806 On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 102.33949          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN807 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN807</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN807 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.57046          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN808 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN808</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN808 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.50135          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN809 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN809</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN810 On 18/04/2028 Spot Bond |        |            | 8.90500   | 99.62680  | 8.90500            | 99.60295           |                   |            |  | 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>         |            |
| CLN811 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.50966          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN810 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN810</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN810 On 21/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.79155          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN811 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN811</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN811 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60441          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN815 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN815</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN815 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60464          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN816 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN816</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN816 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.60987          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN817 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN817</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN817 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.54793          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN818 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN818</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN818 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60441          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN819 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN819</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN819 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60464          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN820 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN820</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN820 On 31/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.36000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN821 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN821</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN821 On 28/02/2025 Spot Bond |        |            |           |           | 0.00000            | 98.73700           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN822 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN822</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN822 On 31/07/2029 Spot Bond |        |            |           |           | 0.00000            | 97.12100           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN823 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN823</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN823 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60464          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN824 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN824</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN824 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60464          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN825 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN825</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN825 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.60430          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN826 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN826</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN826 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60464          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN827 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN827</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN827 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 86.89271           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN828 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN828</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN828 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60441          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN829 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN829</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN83( On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 104.67377          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN830 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN830</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN83( On 31/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.92427          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN831 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN831</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN83( On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.60430          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN832 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN832</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN83( On 31/01/2030 Spot Bond |        |            | 9.19000   | 9.19000   | 9.19000            | 102.90566          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN833 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN833</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN83( On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.31660          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN834 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN834</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN83( On 31/08/2026 Spot Bond |        |            |           |           | 0.00000            | 102.31674          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN835 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN835</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN83( On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 102.31675          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN836 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN836</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN83( On 31/08/2029 Spot Bond |        |            |           |           | 0.00000            | 102.31664          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN837 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN837</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN83( On 31/03/2027 Spot Bond |        |            |           |           | 0.00000            | 101.35999          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN838 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN838</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN83( On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.59182          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN839 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN839</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN84( On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.26639          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN840 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN840</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN84( On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 99.50700           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN841 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 CLN841</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN841 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 98.97400           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN842 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN842</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN842 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 99.36500           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN843 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN843</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN843 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.88297          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN844 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN844</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN844 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.22954          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN845 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN845</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN845 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.24298          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN846 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN846</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN846 On 31/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.36000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN847 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN847</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN847 On 31/03/2027 Spot Bond |        |            |           |           | 0.00000            | 101.35999          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN848 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN848</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN848 On 31/03/2029 Spot Bond |        |            |           |           | 0.00000            | 101.35962          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN849 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN849</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN849 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.64129          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN850 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN850</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN850 On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 101.71601          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN851 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN851</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN851 On 20/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.60381          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN852 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN852</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN852 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.67573          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN853 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN853</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN853 On 20/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.78357          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN854 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN854</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN854 On 20/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.81779          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN855 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN855</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN855 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.69978          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN856 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN856</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN856 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.69985          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN857 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN857</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN857 On 28/02/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 82.73557           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN858 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN858</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN858 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60464          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN860 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN860</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN860 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.68943          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN861 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN861</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN861 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.58668          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN862 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN862</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN862 On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.86842          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN863 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN863</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN863 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 115.58163          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN864 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN864</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN864 On 20/12/2029 Spot Bond |        |            | 12.81000  | 12.81000  | 12.81000           | 102.20800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN865 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN865</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| CLN866 On 22/06/2030 Spot Bond |        |            | 14.48000  | 14.48000  | 14.48000           | 103.21400          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN866 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN866</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN867 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.66350          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN867 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN867</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN868 On 31/07/2023 Spot Bond |        |            | 7.00000   | 7.00000   | 7.00000            | 85.93326           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN868 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN868</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN869 On 15/07/2029 Spot Bond |        |            |           |           | 0.00000            | 100.53680          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN869 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN869</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN870 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.54231          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN870 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN870</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN871 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.53949          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN871 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN871</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN872 On 30/09/2029 Spot Bond |        |            | 11.25000  | 11.25000  | 11.25000           | 86.42309           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN872 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN872</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN873 On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.31660          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN873 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN873</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN874 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.62950          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN874 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN874</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN875 On 29/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.76332          |                   |            |  | 0.00        | 0                | 410,000,00        |
| <b>Total CLN875 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>410,000,00</b> |
| <b>Total For CLN875</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>410,000,00</b> |
| CLN876 On 29/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.76332          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN876 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN876</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN877 On 24/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.62872          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN877 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 CLN877</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN877 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.53552          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN878 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN878</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN878 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.22489          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN879 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN879</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN879 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.21824          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN880 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN880</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN880 On 31/07/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 83.72502           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN881 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN881</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN881 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.53383          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN882 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN882</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN882 On 31/07/2024 Spot Bond |        |            | 11.06000  | 11.06000  | 11.06000           | 82.49522           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN883 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN883</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN883 On 31/07/2024 Spot Bond |        |            | 11.26000  | 11.26000  | 11.26000           | 81.29184           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN884 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN884</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN884 On 31/07/2024 Spot Bond |        |            | 11.26000  | 11.26000  | 11.26000           | 81.29184           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN885 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN885</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN885 On 31/07/2024 Spot Bond |        |            | 11.29000  | 11.29000  | 11.29000           | 81.11357           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN886 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN886</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN886 On 31/07/2024 Spot Bond |        |            | 11.26500  | 11.26500  | 11.26500           | 81.26209           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN887 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN887</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN887 On 15/09/2027 Spot Bond |        |            | 5.72500   | 5.72500   | 5.72500            | 123.46066          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN888 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN888</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN888 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN889 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN889</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN89( On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.77508          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN890 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN890</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN89' On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN891 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN891</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN89: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.68606          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN892 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN892</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN89: On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60464          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN893 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN893</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN89: On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.64135          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN894 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN894</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN89: On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.31660          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN895 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN895</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN89( On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 101.35993          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN896 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN896</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN89: On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.16506          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN897 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN897</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN89( On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN898 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN898</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN89( On 30/09/2024 Spot Bond |        |            | 11.51500  | 11.51500  | 11.51500           | 67.27812           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN899 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN899</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN90( On 30/09/2024 Spot Bond |        |            | 11.61500  | 11.61500  | 11.61500           | 66.78732           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN900 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN900</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN907 On 20/12/2027 Spot Bond |        |            | 11.25000  | 11.25000  | 11.25000           | 105.15764          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN901 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN901</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN902 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 102.01700          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN902 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN902</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN903 On 20/12/2027 Spot Bond |        |            | 10.68500  | 10.68500  | 10.68500           | 103.87427          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN903 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN903</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN904 On 15/09/2029 Spot Bond |        |            |           |           | 0.00000            | 101.97483          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN904 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN904</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN905 On 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 101.88618          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN905 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN905</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN906 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.76310          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN906 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN906</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN907 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 102.21623          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN907 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN907</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN908 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 104.03900          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN908 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN908</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN909 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 106.31100          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN909 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN909</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN910 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.91604          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN910 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN910</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN911 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57835          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN911 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN911</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN912 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.60413          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN912 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 CLN912</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN91 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.82103          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN913 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN913</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| COJ05 On 05/06/2023 Spot Bond |        |            | 10.13500  | 103.15233 | 10.13500           | 103.12449          |                   |            |  | 0.00        | 0                |            |
| <b>Total COJ05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COJ05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| COJ08 On 22/06/2026 Spot Bond |        |            | 10.89000  | 103.46049 | 10.89000           | 103.43036          |                   |            |  | 0.00        | 0                |            |
| <b>Total COJ08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COJ08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| COJG0 On 09/06/2024 Spot Bond |        |            | 11.22500  | 100.83704 | 11.22500           | 100.80679          |                   |            |  | 0.00        | 0                |            |
| <b>Total COJG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COJG01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| COT01 On 03/04/2023 Spot Bond |        |            | 9.60000   | 103.46647 | 9.60000            | 103.43956          |                   |            |  | 0.00        | 0                |            |
| <b>Total COT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| COT02 On 03/04/2028 Spot Bond |        |            | 12.66000  | 94.89816  | 12.66000           | 94.86616           |                   |            |  | 0.00        | 0                |            |
| <b>Total COT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| COT03 On 05/06/2028 Spot Bond |        |            | 11.25000  | 95.03475  | 11.25000           | 95.00618           |                   |            |  | 0.00        | 0                |            |
| <b>Total COT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For COT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY02 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.13932          |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY03 On 21/11/2024 Spot Bond |        |            | 10.00000  | 10.00000  | 10.00000           | 103.34700          |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY04 On 21/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.82885          |                   |            |  | 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            | 100.50469          |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY06 On 21/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.79960          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total DSY06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DSY06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DSY07 On 21/05/2029 Spot Bond  |        |            |           |           | 0.00000            | 99.99999           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DSY07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DSY07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DTF001 On 28/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.27314          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DTF001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DTF001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DTF002 On 28/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.28613          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DTF002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DTF002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DTF003 On 14/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.54122          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DTF003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DTF003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DTF004 On 14/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.57118          |                   |            |  | 0.00        | 400,000,000        | 100,000,000        |
| <b>Total DTF004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| <b>Total For DTF004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| DV23 On 27/02/2023 Spot Bond   |        |            | 7.26500   | 99.90057  | 7.26500            | 99.88072           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 98.64864  | 100.00000          | 98.38275           |                   |            |  | 0.00        | 0                  |                    |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 98.64864  | 100.00000          | 98.38275           |                   |            |  | 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   |        |            | 8.84500   | 100.88851 | 8.84500            | 100.86439          |                   |            |  | 0.00        | 0                  | 800,000,000        |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>800,000,000</b> |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>800,000,000</b> |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 100.10461 | 9.69000            | 100.07845          |                   |            |  | 0.00        | 0                  |                    |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 100.10461 | 9.69000            | 100.07845          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DV27 On 02/02/2027 Spot Bond   |        |            | 10.20000  | 98.01064  | 10.20000           | 97.98371           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total DV27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For DV27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.29000  | 95.02833  | 11.29000           | 94.99950           |                   |            |  | 0.00        | 0                  |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| <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  | 100.10893 | 10.10000           | 100.08169          |                   |            |  | 0.00        | 0                  |                      |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 100.10893 | 10.10000           | 100.08169          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total DV29/R213 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For DV29/R213</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| DVF24 On 23/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.25866          |                   |            |  | 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            | 101.37854          |                   |            |  | 0.00        | 210,000,000        | 210,000,000          |
| <b>Total DVF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>210,000,000</b> | <b>210,000,000</b>   |
| <b>Total For DVF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>210,000,000</b> | <b>210,000,000</b>   |
| DVF26 On 02/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.33764          |                   |            |  | 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            | 100.20633          |                   |            |  | 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>           |                      |
| DVF28 On 02/02/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.48614          |                   |            |  | 0.00        | 0                  |                      |
| <b>Total DVF28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For DVF28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                      |
| DVFB2 On 15/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 103.20053          |                   |            |  | 0.00        | 0                  | 4,100,000,000        |
| <b>Total DVFB24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,100,000,000</b> |
| <b>Total For DVFB24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,100,000,000</b> |
| DVFB2 On 31/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.01454          |                   |            |  | 0.00        | 20,000,000         | 10,000,000           |
| <b>Total DVFB25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b>  | <b>10,000,000</b>    |
| <b>Total For DVFB25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b>  | <b>10,000,000</b>    |
| DVFB2 On 31/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.11206          |                   |            |  | 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 31/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.42593          |                   |            |  | 0.00        | 120,000,000        | 40,000,000           |
| <b>Total DVFB28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b> | <b>40,000,000</b>    |
| <b>Total For DVFB28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b> | <b>40,000,000</b>    |
| DVFB2 On 31/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.52196          |                   |            |  | 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            | 100.55217          |                   |            |  | 0.00        | 860,000,000        | 220,000,000            |
| <b>Total DVFB30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>860,000,000</b> | <b>220,000,000</b>     |
| <b>Total For DVFB30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>860,000,000</b> | <b>220,000,000</b>     |
| DVFB3 On 21/08/2025 Spot Bond   |        |            |           |           | 0.00000            | 102.33680          |                   |            |  | 0.00        | 60,000,000         | 20,000,000             |
| <b>Total DVFB31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b>  | <b>20,000,000</b>      |
| <b>Total For DVFB31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b>  | <b>20,000,000</b>      |
| DVFC2 On 15/12/2026 Spot Bond   |        |            |           |           | 0.00000            | 104.98059          |                   |            |  | 0.00        | 0                  | 0                      |
| <b>Total DVFC26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                        |
| <b>Total For DVFC26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                        |
| DVFC2 On 15/12/2028 Spot Bond   |        |            |           |           | 0.00000            | 101.88264          |                   |            |  | 0.00        | 0                  | 0                      |
| <b>Total DVFC28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                        |
| <b>Total For DVFC28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                        |
| ECN24 On 14/03/2024 Spot Bond   |        |            | 9.07500   | 105.27637 | 9.07500            | 105.25056          |                   |            |  | 0.00        | 0                  | 120,000,000,000        |
| <b>Total ECN24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>120,000,000,000</b> |
| <b>Total For ECN24</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>120,000,000,000</b> |
| ECN32 On 14/03/2032 Spot Bond   |        |            | 5.80000   | 117.46465 | 5.80000            | 117.43431          |                   |            |  | 0.00        | 0                  | 0                      |
| <b>Total ECN32 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                        |
| <b>Total For ECN32</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                        |
| EL037 On 31/01/2037 Spot Bond   |        |            | 5.62000   | 101.05716 | 5.62000            | 101.03155          |                   |            |  | 0.00        | 0                  | 125,300,000,000        |
| <b>Total EL037 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>125,300,000,000</b> |
| <b>Total For EL037</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>125,300,000,000</b> |
| EL037/I On 31/01/2037 Spot Bond |        |            | 2.25000   | 149.11515 | 2.25000            | 149.09097          |                   |            |  | 0.00        | 0                  | 0                      |
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                        |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                        |
| EL28 On 02/05/2028 Spot Bond    |        |            | 4.86000   | 156.77874 | 4.86000            | 156.74220          |                   |            |  | 0.00        | 0                  | 0                      |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                        |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                        |
| EL29 On 19/11/2029 Spot Bond    |        |            | 4.87500   | 141.07588 | 4.87500            | 141.04295          |                   |            |  | 0.00        | 0                  | 0                      |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                        |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                        |
| EL30 On 29/07/2030 Spot Bond    |        |            | 4.88000   | 135.34709 | 4.88000            | 135.31548          |                   |            |  | 0.00        | 0                  | 0                      |
| <b>Total EL30 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                        |
| <b>Total For EL30</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                        |
| EL31 On 02/06/2031 Spot Bond    |        |            | 5.62000   | 119.22690 | 5.62000            | 119.19677          |                   |            |  | 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 EL31 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EL31</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EL36 On 31/01/2036 Spot Bond    |        |            | 5.49000   | 104.83784 | 5.49000            | 104.81163          |                   |            |  | 0.00        | 0                |            |
| <b>Total EL36 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EL36</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EL36/I2 On 31/01/2036 Spot Bond |        |            | 2.25000   | 149.11515 | 2.25000            | 149.09097          |                   |            |  | 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            | 189.53478          |                   |            |  | 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            | 186.46259          |                   |            |  | 0.00        | 0                |            |
| <b>Total ELN002 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ELN002</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ELN004 On 23/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 174.57827          |                   |            |  | 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            | 145.15855          |                   |            |  | 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            | 144.16030          |                   |            |  | 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>         |            |
| ELN009 On 28/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 140.46988          |                   |            |  | 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            | 130.59546          |                   |            |  | 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>         |            |
| ELN013 On 15/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 125.74477          |                   |            |  | 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            | 127.74522          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ELN015 On 09/12/2024 Spot Bond |        |            |           |           | 0.00000            | 105.82475          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ELN016 On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ELN017 On 08/03/2023 Spot Bond |        |            |           |           | 0.00000            | 113.37961          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ELN018 On 12/05/2023 Spot Bond |        |            |           |           | 0.00000            | 116.59193          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ELN019 On 02/04/2027 Spot Bond |        |            |           |           | 0.00000            | 106.53055          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| ELN020 On 20/09/2027 Spot Bond |        |            |           |           | 0.00000            | 114.80535          |                   |            |  | 0.00        | 0                |                   |
| <b>Total ELN020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For ELN020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM03 On 04/05/2024 Spot Bond  |        |            | 10.31000  | 102.73799 | 10.31000           | 102.70946          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EMM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM04 On 16/05/2028 Spot Bond  |        |            | 12.29000  | 12.29000  | 12.29000           | 95.61434           |                   |            |  | 0.00        | 0                |                   |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 12.34000  | 12.34000  | 12.34000           | 99.62859           |                   |            |  | 0.00        | 0                | 666,666,60        |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>666,666,60</b> |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>666,666,60</b> |
| EMM06 On 23/06/2025 Spot Bond  |        |            | 10.40000  | 10.40000  | 10.40000           | 101.43993          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EMM06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM07 On 10/07/2027 Spot Bond  |        |            | 10.40000  | 10.40000  | 10.40000           | 101.41881          |                   |            |  | 0.00        | 0                |                   |
| <b>Total EMM07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| EMM07 On 17/07/2032 Spot Bond  |        |            | 12.36000  | 12.36000  | 12.36000           | 97.55313           |                   |            |  | 0.00        | 0                |                   |
| <b>Total EMM07P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total For EMM07P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EMM08 On 18/06/2030 Spot Bond  |        |            | 11.49500  | 11.49500  | 11.49500           | 99.51554           |                   |            |  | 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  |        |            | 14.86000  | 14.86000  | 14.86000           | 92.54071           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EMM09P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EMM09P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPF01 On 04/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.13263          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EPF015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPF015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPF017 On 07/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.83125          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EPF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPF01 On 13/12/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.90155          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EPF018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPF018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPF021 On 02/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.77278           |                   |            |  | 0.00        | 2,000,000,000        | 500,000,000        |
| <b>Total EPF021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For EPF021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| EPF02 On 28/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.59253          |                   |            |  | 0.00        | 800,000,000          | 200,000,000        |
| <b>Total EPF022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b>   | <b>200,000,000</b> |
| <b>Total For EPF022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b>   | <b>200,000,000</b> |
| EPF02 On 07/09/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.90371          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EPF023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPF023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPF02 On 14/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.11327          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EPF024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPF024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPF02 On 12/09/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.73720          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EPF025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPF025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPF02 On 10/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.27558          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EPF026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPF026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPFC5 On 14/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.62033          |                   |            |  | 0.00        | 0                    |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total EPFC51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPFC51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EPFC5: On 10/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.26387          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EPFC52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EPFC52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EQT00: On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24962          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EQT003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EQT003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EQT00: On 16/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.36813          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EQT004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EQT004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EQT00: On 10/09/2023 Spot Bond |        |            |           |           | 0.00000            | 102.42446          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EQT005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EQT005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EQT00: On 30/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55648          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EQT006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EQT006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EQT00: On 22/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.47691          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EQT007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EQT007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EQT00: On 08/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.03331          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EQT008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EQT008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EQT01: On 12/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38498          |                   |            |  | 0.00        | 2,000,000,000        | 500,000,000        |
| <b>Total EQT010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For EQT010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| EQT01: On 11/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18776          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EQT011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EQT011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EQT01: On 11/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.19601          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EQT012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EQT012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| EQT01: On 11/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.19881          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total EQT013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For EQT013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value       | Contracts Traded     | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|----------------------|-----------------------|
| ERS3B On 17/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.09760          |                   |                             | 0.00        | 0                    |                       |
| <b>Total ERS3B8 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For ERS3B8</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             |                       |
| ERS3B On 17/05/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.10100          |                   |                             | 0.00        | 0                    |                       |
| <b>Total ERS3B9 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For ERS3B9</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             |                       |
| ERS3C On 17/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.09920          |                   |                             | 0.00        | 0                    |                       |
| <b>Total ERS3C8 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For ERS3C8</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             |                       |
| ERS3C On 17/05/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.10261          |                   |                             | 0.00        | 0                    |                       |
| <b>Total ERS3C9 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For ERS3C9</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             |                       |
| ERSA2 On 17/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.09948          |                   |                             | 0.00        | 1,200,000,000        | 300,000,000           |
| <b>Total ERS28 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b>    |
| <b>Total For ERS28</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b>    |
| ERSA2 On 17/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.13547          |                   |                             | 0.00        | 1,600,000,000        | 400,000,000           |
| <b>Total ERS29 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>1,600,000,000</b> | <b>400,000,000</b>    |
| <b>Total For ERS29</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>1,600,000,000</b> | <b>400,000,000</b>    |
| ERSA3 On 17/05/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.09884          |                   |                             | 0.00        | 0                    |                       |
| <b>Total ERS30 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             |                       |
| <b>Total For ERS30</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             |                       |
| ERSA3 On 17/02/2028 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                    | 38,700,000,000        |
| <b>Total ERS31 SPOT</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>38,700,000,000</b> |
| <b>Total For ERS31</b>         |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>38,700,000,000</b> |
| ERSB1 On 17/02/2028 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                    | 4,600,000,000         |
| <b>Total ERSB10 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>4,600,000,000</b>  |
| <b>Total For ERSB10</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>4,600,000,000</b>  |
| ERSC1 On 17/02/2028 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00        | 0                    | 1,700,000,000         |
| <b>Total ERSC10 SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>1,700,000,000</b>  |
| <b>Total For ERSC10</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b> | <b>0</b>             | <b>1,700,000,000</b>  |
| ES26 On 02/04/2026 Spot Bond   |        |            | 9.32000   | 99.18071  | 9.32000            | 99.15589           |                   | 5,654,870,856,000.00        |             | 606,745,800          | 3,813,658,400         |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>5,654,870,856,000.00</b> |             | <b>606,745,800</b>   | <b>3,813,658,400</b>  |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>5,654,870,856,000.00</b> |             | <b>606,745,800</b>   | <b>3,813,658,400</b>  |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 103.07116 | 7.85000            | 103.04936          |                   |                             | 0.00        | 0                    |                       |
| <b>Total ES26/R186 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 ES26/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| ES33 On 15/09/2033 Spot Bond   |        |            | 12.07500  | 76.40291  | 12.01000           | 76.68765           |                   |            | 6,387,691,905,000.00        | 529,001,400          | 7,012,000,00        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>6,387,691,905,000.00</b> | <b>529,001,400</b>   | <b>7,012,000,00</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            | <b>6,387,691,905,000.00</b> | <b>529,001,400</b>   | <b>7,012,000,00</b> |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 103.30780 | 7.50000            | 103.28679          |                   |            | 0.00                        | 0                    |                     |
| <b>Total ES33/R209 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| <b>Total For ES33/R209</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| ES42 On 25/04/2042 Spot Bond   |        |            | 12.42500  | 74.31674  | 12.40500           | 74.40283           |                   |            | 9,075,351,705,000.00        | 730,410,600          | 402,472,50          |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>9,075,351,705,000.00</b> | <b>730,410,600</b>   | <b>402,472,50</b>   |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>9,075,351,705,000.00</b> | <b>730,410,600</b>   | <b>402,472,50</b>   |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 102.78229 | 8.50000            | 102.75878          |                   |            | 0.00                        | 0                    |                     |
| <b>Total ES42/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| <b>Total For ES42/R214</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| ETK001 On 03/06/2032 Spot Bond |        |            | 11.35000  | 11.35000  | 11.35000           | 100.83092          |                   |            | 0.00                        | 0                    |                     |
| <b>Total ETK001 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| <b>Total For ETK001</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| ETK002 On 03/06/2037 Spot Bond |        |            | 14.10500  | 14.10500  | 14.10500           | 95.00888           |                   |            | 0.00                        | 0                    |                     |
| <b>Total ETK002 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| <b>Total For ETK002</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| EXX05 On 13/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.65361          |                   |            | 0.00                        | 0                    |                     |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| FIFB17 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.15257          |                   |            | 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            | 100.55649          |                   |            | 0.00                        | 0                    |                     |
| <b>Total FIFB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| <b>Total For FIFB18</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| FIFB19 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.53585          |                   |            | 0.00                        | 2,400,000,000        | 600,000,00          |
| <b>Total FIFB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>2,400,000,000</b> | <b>600,000,00</b>   |
| <b>Total For FIFB19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>2,400,000,000</b> | <b>600,000,00</b>   |
| FIFB20 On 21/11/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99988           |                   |            | 0.00                        | 0                    |                     |
| <b>Total FIFB20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| <b>Total For FIFB20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>             |                     |
| FIFG01 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51979          |                   |            | 0.00                        | 0                    |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total FIG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FIG01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FIFG02 On 05/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.11297          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FIG02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FIG02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FIFG03 On 22/02/2025 Spot Bond |        |            |           |           | 0.00000            | 99.97549           |                   |            |  | 0.00        | 400,000,000        | 100,000,00        |
| <b>Total FIG03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,00</b> |
| <b>Total For FIG03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,00</b> |
| FIFG04 On 22/02/2027 Spot Bond |        |            |           |           | 0.00000            | 99.97454           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FIG04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FIG04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FIFG05 On 22/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.97432           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FIG05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FIG05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FRB17 On 08/01/2027 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FRB17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRB17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FRB24 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.20108          |                   |            |  | 0.00        | 0                  | 330,000,00        |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>330,000,00</b> |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>330,000,00</b> |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 105.32720          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FRB25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRB25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FRB26 On 03/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 102.87976          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FRB26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRB26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FRB27 On 03/06/2026 Spot Bond  |        |            | 8.98000   | 105.61075 | 8.98000            | 105.58526          |                   |            |  | 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            | 103.50835          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total FRB28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For FRB28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| FRB29 On 19/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 102.48210          |                   |            |  | 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>           |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| FRB30 On 19/04/2026 Spot Bond  |        |            | 8.90000   | 100.79373 | 8.90000            | 100.76962          |                   |            | 1,513,890,000,000.00        | 170,100,000        | 170,100,000        |
| <b>Total FRB30 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,513,890,000,000.00</b> | <b>170,100,000</b> | <b>170,100,000</b> |
| <b>Total For FRB30</b>         |        |            |           |           |                    |                    |                   |            | <b>1,513,890,000,000.00</b> | <b>170,100,000</b> | <b>170,100,000</b> |
| FRB31 On 24/11/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.61581          |                   |            | 0.00                        | 0                  |                    |
| <b>Total FRB31 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FRB31</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FRB32 On 28/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.38735          |                   |            | 0.00                        | 0                  |                    |
| <b>Total FRB32 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FRB32</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FRB33 On 29/09/2029 Spot Bond  |        |            |           |           | 0.00000            | 101.40966          |                   |            | 0.00                        | 0                  |                    |
| <b>Total FRB33 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FRB33</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FRB34 On 02/06/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.53266          |                   |            | 0.00                        | 0                  |                    |
| <b>Total FRB34 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FRB34</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FRB35 On 06/02/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.46141          |                   |            | 0.00                        | 0                  |                    |
| <b>Total FRB35 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FRB35</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 4.52000   | 328.08301 | 4.52000            | 328.00984          |                   |            | 0.00                        | 0                  |                    |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 3.67000   | 3.67000   | 3.67000            | 165.63491          |                   |            | 0.00                        | 0                  |                    |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 4.68000   | 215.09128 | 4.68000            | 215.04233          |                   |            | 0.00                        | 0                  |                    |
| <b>Total FRBI28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FRBI28</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FRBI29 On 31/03/2029 Spot Bond |        |            | 5.04000   | 5.04000   | 5.04000            | 115.08991          |                   |            | 0.00                        | 0                  |                    |
| <b>Total FRBI29 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For FRBI29</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 5.50500   | 5.50500   | 5.50500            | 229.40611          |                   |            | 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 |        |            | 5.60000   | 98.31709  | 5.60000            | 98.29231           |                   |            | 0.00                        | 0                  |                    |
| <b>Total FRBI46 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 FRBI46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBI50 On 31/12/2050 Spot Bond |        |            | 5.55500   | 97.78774  | 5.55500            | 97.76314           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBI50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBI50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ0 On 28/10/2024 Spot Bond  |        |            | 8.63000   | 8.63000   | 8.63000            | 86.76769           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ0 On 10/12/2024 Spot Bond  |        |            | 8.61000   | 8.61000   | 8.61000            | 85.94962           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBZ03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBZ03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC16 On 31/01/2025 Spot Bond  |        |            | 4.94500   | 4.94500   | 4.94500            | 161.72956          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC17 On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC18 On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 95.35037           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25 On 17/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.13964          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC256 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC256</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC26 On 06/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.82381          |                   |            |  | 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>         |            |
| FRC28 On 20/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.34306          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 27/02/2023 Spot Bond  |        |            | 6.30000   | 6.30000   | 6.30000            | 125.52374          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 11/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.24742          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC28 On 27/02/2023 Spot Bond  |        |            | 6.13000   | 6.13000   | 6.13000            | 123.21364          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29( On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.17972          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC296 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC296</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29( On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.18160          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC297 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC297</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC29( On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 102.09744          |                   |            |  | 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            | 100.98713          |                   |            |  | 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            | 101.45136          |                   |            |  | 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            | 102.36231          |                   |            |  | 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            | 100.75605          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30( On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.01465          |                   |            |  | 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            | 103.05426          |                   |            |  | 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            | 101.54396          |                   |            |  | 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            | 101.68610          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC31: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.79234          |                   |            |  | 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            | 102.25652          |                   |            |  | 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            | 101.79557          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 100.55986          |                   |            |  | 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            | 101.67240          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.06396          |                   |            |  | 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            | 101.90155          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC323 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC323</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC32: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.69787          |                   |            |  | 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            | 101.17172          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC32: On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.37036          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC329 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC329</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.46258          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33: On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.08909          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC337 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 FRC337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC33: On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.99977          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC339 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC339</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34: On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23966          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC340 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC340</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 102.01125          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34: On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.56035          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34: On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.20768          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34: On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 102.15186          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC347 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC347</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34: On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.74407          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC348 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC348</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34: On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60508          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC349 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC349</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC35: On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.59671          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC350 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC350</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC35: On 31/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.20355          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC351 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC351</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC35: On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63895          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC352 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC352</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC35: On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.69985          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC353 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC353</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC353 On 30/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC354 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC354</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC354 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63674          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC355 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC355</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC355 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62582          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC356 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC356</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC356 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62948          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC357 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC357</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC357 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.65243          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC360 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC360</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC360 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.56785          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC361 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC361</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC361 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.29920          |                   |            |  | 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>         |            |
| FRC362 On 01/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.42233          |                   |            |  | 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>         |            |
| FRC363 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.78736          |                   |            |  | 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>         |            |
| FRC364 On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 103.14582          |                   |            |  | 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>         |            |
| FRC365 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 94.03818           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC368 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.30787          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC368 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC368</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC370 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 92.82493           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC371 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 92.97929           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC371 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC371</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC372 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73784          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC372 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC372</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC373 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.73565          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC373 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC373</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC374 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 94.39938           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC374 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC374</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC375 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77348          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC376 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 91.15169           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC376 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC376</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC377 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 90.99733           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC377 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC377</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC378 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.58149          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC378 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC378</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC379 On 23/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.73686          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC381 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 98.59462           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC381 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 FRC381</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38 On 15/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.14428          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC384 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC384</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38 On 15/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.14428          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC385 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC385</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38 On 16/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01899          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC386 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC386</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38 On 16/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01899          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC387 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC387</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 102.12887          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC388 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC388</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC38 On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.60639          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC389 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC389</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.75530          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC390 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC390</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.96771          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC392 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC392</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22520          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC393 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC393</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.53759          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC394 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC394</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.60635          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC395 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC395</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC39 On 21/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.72734          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC396 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC396</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC396 On 31/03/2023 Spot Bond |        |            | 14.17000  | 14.17000  | 14.17000           | 100.59844          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC397 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC397</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC397 On 21/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.76493          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC398 On 21/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.81157          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC399 On 19/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.93472          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC400 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC400</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC400 On 19/01/2027 Spot Bond |        |            | 10.59000  | 10.59000  | 10.59000           | 100.65502          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC401 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC401</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC401 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.86873          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC402 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC402</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC402 On 19/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.03473          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC403 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC403</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC403 On 19/05/2026 Spot Bond |        |            | 12.87000  | 12.87000  | 12.87000           | 103.54734          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC404 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC404</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC404 On 19/01/2027 Spot Bond |        |            | 10.58500  | 10.58500  | 10.58500           | 102.60501          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC405 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC405</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC405 On 06/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.34844          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC406 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC406</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC406 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 101.07777          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC407 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC407</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC408 On 23/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.88369          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC408 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC408</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC409 On 23/09/2025 Spot Bond |        |            | 11.06000  | 11.06000  | 11.06000           | 104.82762          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC410 On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.60639          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC410 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC410</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC411 On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.64559          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC412 On 31/05/2027 Spot Bond |        |            |           |           | 0.00000            | 102.51979          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC412 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC412</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC413 On 30/04/2029 Spot Bond |        |            |           |           | 0.00000            | 100.66626          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC413 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC413</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC414 On 31/05/2027 Spot Bond |        |            |           |           | 0.00000            | 102.43033          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC414 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC414</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC415 On 31/05/2025 Spot Bond |        |            |           |           | 0.00000            | 102.43054          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC416 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 103.92712          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC416 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC416</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC417 On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.64554          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC417 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC417</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC418 On 31/05/2027 Spot Bond |        |            |           |           | 0.00000            | 102.51083          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC418 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC418</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC419 On 30/04/2029 Spot Bond |        |            |           |           | 0.00000            | 100.66190          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC419 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 FRC419</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.60639          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC420 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC420</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42 On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 101.71601          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC421 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC421</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42 On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 101.74580          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC422 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC422</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42 On 27/09/2028 Spot Bond |        |            |           |           | 0.00000            | 101.74580          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC423 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC423</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42 On 31/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.36252          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC424 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC424</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42 On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.60628          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC425 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC425</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42 On 30/09/2027 Spot Bond |        |            |           |           | 0.00000            | 101.47123          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC426 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC426</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42 On 30/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.54302          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC427 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC427</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42 On 20/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.76474          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC428 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC428</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC42 On 31/10/2027 Spot Bond |        |            |           |           | 0.00000            | 100.60645          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC429 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC429</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43 On 31/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.64352          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC430 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC430</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 102.31682          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC431 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC431</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 31/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.60632          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC432 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC432</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 102.31682          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC433 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC433</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 102.43022          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC434 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC434</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 20/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.02414          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC435 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC435</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 21/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.74934          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC436 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC436</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 31/01/2030 Spot Bond |        |            | 9.47500   | 9.47500   | 9.47500            | 103.19526          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC437 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC437</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.90343          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC438 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC438</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC43: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.92823          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC439 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC439</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC44: On 31/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.64856          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC440 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC440</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC44: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 102.33950          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC441 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC441</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC44: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 102.33950          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC442 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC442</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| FRC44: On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.80931          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC443 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC443</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC44: On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.70466          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC444 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC444</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC44: On 28/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57927          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC445 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC445</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC44: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 102.31682          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC446 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC446</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC44: On 15/03/2028 Spot Bond |        |            |           |           | 0.00000            | 101.94754          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC447 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC447</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC44: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.77010          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC448 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC448</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC44: On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 101.78732          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC449 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC449</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC45: On 20/12/2030 Spot Bond |        |            |           |           | 0.00000            | 101.73941          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC450 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC450</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC45: On 28/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.51354          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRC451 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FRC451</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FRC45: On 28/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.40138          |                   |            |  | 0.00        | 0                | 60,000,000.00        |
| <b>Total FRC452 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>60,000,000.00</b> |
| <b>Total For FRC452</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>60,000,000.00</b> |
| FRC45: On 29/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.39732          |                   |            |  | 0.00        | 0                | 2,000,000.00         |
| <b>Total FRC453 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000.00</b>  |
| <b>Total For FRC453</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000.00</b>  |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 5.17500   | 108.33942 | 5.17500            | 108.31326          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FRI33 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 FRI33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| FRI38 On 31/01/2038 Spot Bond  |        |            | 5.37000   | 116.72627 | 5.37000            | 116.69747          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total FRI38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRI38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.85431          |                   |            |  | 0.00        | 40,000,000        | 20,000,00        |
| <b>Total FRJ23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,00</b> |
| <b>Total For FRJ23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,00</b> |
| FRJ24 On 14/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.48388          |                   |            |  | 0.00        | 80,000,000        | 40,000,00        |
| <b>Total FRJ24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,00</b> |
| <b>Total For FRJ24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,00</b> |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.62773          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total FRJ25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRJ25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| FRJ26 On 14/02/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.68857          |                   |            |  | 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            | 102.72391          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total FRJ27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRJ27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| FRJ27S On 20/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.98233          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total FRJ27S SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRJ27S</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| FRJ28 On 22/06/2028 Spot Bond  |        |            |           |           | 0.00000            | 101.38139          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total FRJ28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRJ28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| FRJ29 On 14/02/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.60355          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total FRJ29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRJ29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| FRJ29S On 20/04/2029 Spot Bond |        |            |           |           | 0.00000            | 100.70821          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total FRJ29S SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRJ29S</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| FRJ31 On 22/06/2031 Spot Bond  |        |            |           |           | 0.00000            | 101.45869          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total FRJ31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For FRJ31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| FRS10 On 15/01/2024 Spot Bond  |        |            | 4.89300   | 4.89300   | 4.89300            | 105.32087          |                   |            |  | 0.00        | 0                 |                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS100 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS100</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 31/01/2038 Spot Bond |        |            | 5.34000   | 5.34000   | 5.34000            | 117.11312          |                   |            |  | 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            | 100.45974          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 31/01/2038 Spot Bond |        |            | 5.48000   | 115.21702 | 5.48000            | 115.18824          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS108 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS108</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 07/12/2033 Spot Bond |        |            | 5.52000   | 229.16796 | 5.52000            | 229.11069          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS109 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS109</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 On 31/01/2038 Spot Bond |        |            | 5.80000   | 110.95642 | 5.80000            | 110.92775          |                   |            |  | 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 |        |            | 5.52000   | 5.52000   | 5.52000            | 229.11069          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS112 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS112</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 On 31/01/2025 Spot Bond |        |            | 4.84500   | 162.06931 | 4.84500            | 162.03161          |                   |            |  | 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   | 114.87686 | 3.70500            | 114.85367          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS115 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS115</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 On 31/01/2038 Spot Bond |        |            | 5.42000   | 116.03735 | 5.42000            | 116.00856          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS119 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS119</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 07/12/2033 Spot Bond |        |            | 5.64000   | 226.82084 | 5.64000            | 226.76343          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS120 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS120</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12 On 07/12/2033 Spot Bond |        |            | 5.69000   | 225.85139 | 5.69000            | 225.79393          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS122 On 31/01/2025 Spot Bond |        |            | 4.02500   | 164.57024 | 4.02500            | 164.53561          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS123 On 07/12/2033 Spot Bond |        |            | 5.72000   | 225.27209 | 5.72000            | 225.21458          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS124 On 31/01/2038 Spot Bond |        |            | 5.62000   | 113.32950 | 5.62000            | 113.30077          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS126 On 31/03/2028 Spot Bond |        |            | 5.01000   | 211.83331 | 5.01000            | 211.78321          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS127 On 31/01/2038 Spot Bond |        |            | 6.37000   | 103.82320 | 6.37000            | 103.79478          |                   |            |  | 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>         |            |
| FRS129 On 31/03/2028 Spot Bond |        |            | 5.22000   | 209.78979 | 5.22000            | 209.73903          |                   |            |  | 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>         |            |
| FRS131 On 31/03/2028 Spot Bond |        |            | 5.28000   | 209.21013 | 5.28000            | 209.15917          |                   |            |  | 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>         |            |
| FRS132 On 07/12/2033 Spot Bond |        |            | 6.23000   | 215.69164 | 6.23000            | 215.63365          |                   |            |  | 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>         |            |
| FRS134 On 31/01/2038 Spot Bond |        |            | 6.32000   | 104.42653 | 6.32000            | 104.39808          |                   |            |  | 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>         |            |
| FRS135 On 31/01/2038 Spot Bond |        |            | 5.62000   | 5.62000   | 5.62000            | 113.30077          |                   |            |  | 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>         |            |
| FRS136 On 31/01/2038 Spot Bond |        |            | 5.70000   | 112.26743 | 5.70000            | 112.23871          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS137 On 31/03/2028 Spot Bond |        |            | 5.09000   | 211.05212 | 5.09000            | 211.00177          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS137 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 FRS137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS137 On 07/12/2033 Spot Bond |        |            | 6.00000   | 219.95041 | 6.00000            | 219.89260          |                   |            |  | 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 |        |            | 5.22000   | 209.78979 | 5.22000            | 209.73903          |                   |            |  | 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 |        |            | 5.22000   | 209.78979 | 5.22000            | 209.73903          |                   |            |  | 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 |        |            | 4.62100   | 215.67985 | 4.62100            | 215.63111          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS145 On 31/01/2025 Spot Bond |        |            | 4.79500   | 162.22041 | 4.79500            | 162.18290          |                   |            |  | 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 31/03/2028 Spot Bond |        |            | 5.57000   | 206.43449 | 5.57000            | 206.38259          |                   |            |  | 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 |        |            | 5.61000   | 206.05500 | 5.61000            | 206.00298          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS150 On 31/01/2025 Spot Bond |        |            | 4.76500   | 162.31116 | 4.76500            | 162.27375          |                   |            |  | 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 |        |            | 5.08500   | 211.10084 | 5.08500            | 211.05051          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS152 On 31/03/2028 Spot Bond |        |            | 5.62000   | 5.62000   | 5.62000            | 205.90821          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS153 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91667          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS172 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 101.66699          |                   |            |  | 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            | 101.44012          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18( On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 190.71964          |                   |            |  | 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            | 151.95313          |                   |            |  | 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            | 208.77207          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS19( On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 269.43300          |                   |            |  | 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            | 100.35909          |                   |            |  | 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            | 100.38939          |                   |            |  | 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            | 100.20704          |                   |            |  | 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            | 102.12254          |                   |            |  | 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 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.89460          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS205 On 18/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02397          |                   |            |  | 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>         |            |
| FRS217 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>         |            |
| FRS218 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>         |            |
| FRS219 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 106.08453          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS220 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.96560          |                   |            |  | 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>         |            |
| FRS221 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>         |            |
| FRS222 On 14/07/2025 Spot Bond |        |            |           |           | 0.00000            | 106.57987          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS224 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>         |            |
| FRS225 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.56035          |                   |            |  | 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>         |            |
| FRS226 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>         |            |
| FRS228 On 07/08/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 104.93620          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS230 On 14/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.18429          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS230 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 FRS230</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23 On 18/08/2025 Spot Bond |        |            |           |           | 0.00000            | 96.64200           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS231 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS231</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 97.83219           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS232 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS232</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23 On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 97.22025           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS233 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS233</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23 On 28/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS234 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS234</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS23 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 127.28736          |                   |            |  | 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            | 101.51661          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS238 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS238</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 107.01280          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS240 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS240</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24 On 12/12/2025 Spot Bond |        |            |           |           | 0.00000            | 74.53631           |                   |            |  | 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            | 102.57212          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS243 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS243</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24 On 29/12/2025 Spot Bond |        |            |           |           | 0.00000            | 119.07152          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS244 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS244</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS24 On 19/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.13547          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <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 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 22/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.74487          |                   |            |  | 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 02/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.90124          |                   |            |  | 0.00        | 1,200,000,000        | 300,000,000        |
| <b>Total FRS255 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| <b>Total For FRS255</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| FRS255 On 12/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS257 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS257</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS257 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 126.26235          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS258</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS258 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.82153          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS260 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS260</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS260 On 28/02/2031 Spot Bond |        |            |           |           | 0.00000            | 102.41306          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS261 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS261</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS261 On 13/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS262 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.45390          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS266 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS266</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS266 On 22/06/2026 Spot Bond |        |            |           |           | 0.00000            | 128.59518          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS267 On 31/03/2031 Spot Bond |        |            |           |           | 0.00000            | 101.46115          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS268 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS268</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS27 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 101.45533          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS273 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS273</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS27 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS276 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS276</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS27 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.70513          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS278 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS278</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS27 On 21/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.94465          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS279 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS279</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28 On 31/03/2032 Spot Bond |        |            | 9.53000   | 9.53000   | 9.53000            | 103.75171          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS280 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS280</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28 On 05/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS281 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS281</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.51431          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS282 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS282</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28 On 28/02/2031 Spot Bond |        |            | 10.23500  | 10.23500  | 10.23500           | 100.66447          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS284 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS284</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28 On 28/02/2031 Spot Bond |        |            | 10.23500  | 10.23500  | 10.23500           | 100.66447          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS285 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS285</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28 On 25/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.67131          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS286 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS286</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28 On 13/11/2023 Spot Bond |        |            |           |           | 0.00000            | 97.69541           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS288 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS288</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS28 On 31/01/2030 Spot Bond |        |            | 11.40400  | 11.40400  | 11.40400           | 91.13924           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS289 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 FRS289</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 12/02/2024 Spot Bond |        |            |           |           | 0.00000            | 96.37905           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS291 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS291</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS295 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS295</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 14/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS296 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS296</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS297 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS297</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 09/05/2025 Spot Bond |        |            |           |           | 0.00000            | 109.16827          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS298 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS298</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS29 On 12/05/2023 Spot Bond |        |            |           |           | 0.00000            | 116.83796          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS299 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS299</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS30 On 13/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS300 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS300</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS30 On 16/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.02732          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS301 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS301</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS30 On 19/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS302 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS302</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS30 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS303 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS303</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS30 On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS304 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS304</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS30 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.14941          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total FRS305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS305 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.60639          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS306 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS306</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS306 On 22/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS307 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS307</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS307 On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.73417           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS308 On 13/07/2027 Spot Bond |        |            |           |           | 0.00000            | 115.62576          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS309 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS309</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS309 On 21/09/2023 Spot Bond |        |            | 9.40000   | 9.40000   | 9.40000            | 105.11380          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS310 On 21/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.68687          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS311 On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 104.83898          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS312 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS312</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS312 On 27/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57972          |                   |            |  | 0.00        | 2,000,000,000        | 500,000,000        |
| <b>Total FRS313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For FRS313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| FRS313 On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.64880          |                   |            |  | 0.00        | 2,000,000,000        | 500,000,000        |
| <b>Total FRS314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For FRS314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| FRS314 On 19/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRS315 On 31/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.15880          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRS316 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRS316</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS36 On 07/12/2023 Spot Bond |        |            | 4.16000   | 4.16000   | 4.16000            | 328.91013          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS37 On 07/12/2023 Spot Bond |        |            | 3.54000   | 330.53526 | 3.54000            | 330.47024          |                   |            |  | 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 |        |            | 3.90000   | 3.90000   | 3.90000            | 329.56290          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS62 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.38184          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS64 On 26/01/2042 Spot Bond |        |            | 5.32000   | 106.82541 | 5.32000            | 106.79920          |                   |            |  | 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 |        |            | 5.01000   | 66.41757  | 5.01000            | 112.26138          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS85 On 31/01/2025 Spot Bond |        |            | 3.91500   | 3.91500   | 3.91500            | 164.87524          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS87 On 31/01/2025 Spot Bond |        |            | 4.19500   | 4.19500   | 4.19500            | 164.01245          |                   |            |  | 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 |        |            | 4.96000   | 4.96000   | 4.96000            | 326.91498          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRX23 On 28/02/2023 Spot Bond |        |            | 7.34500   | 7.34500   | 7.34500            | 99.85934           |                   |            |  | 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 |        |            | 8.44000   | 105.93638 | 8.44000            | 105.91232          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRX25 On 26/07/2025 Spot Bond |        |            | 8.62000   | 103.14071 | 8.62000            | 103.11667          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRX25 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 FRX25</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                   |
| FRX26 On 01/10/2026 Spot Bond |        |            | 8.95000   | 105.40413 | 8.95000            | 105.37878          |                   |            | 61,173,250,000.00        | 6,835,000        | 531,793,30        |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>61,173,250,000.00</b> | <b>6,835,000</b> | <b>531,793,30</b> |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            | <b>61,173,250,000.00</b> | <b>6,835,000</b> | <b>531,793,30</b> |
| FRX27 On 07/03/2027 Spot Bond |        |            | 8.90000   | 109.01661 | 8.90000            | 108.99039          |                   |            | 0.00                     | 0                |                   |
| <b>Total FRX27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                   |
| <b>Total For FRX27</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                   |
| FRX28 On 26/07/2028 Spot Bond |        |            | 9.68000   | 102.56345 | 9.68000            | 102.53668          |                   |            | 0.00                     | 0                |                   |
| <b>Total FRX28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                   |
| <b>Total For FRX28</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                   |
| FRX30 On 31/01/2030 Spot Bond |        |            | 10.15000  | 98.62136  | 10.15000           | 98.59439           |                   |            | 0.00                     | 0                | 10,000,00         |
| <b>Total FRX30 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>10,000,00</b>  |
| <b>Total For FRX30</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>10,000,00</b>  |
| FRX31 On 21/02/2031 Spot Bond |        |            | 10.42000  | 95.11500  | 10.42000           | 95.08831           |                   |            | 0.00                     | 0                | 150,000,00        |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>150,000,00</b> |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>150,000,00</b> |
| FRX32 On 31/03/2032 Spot Bond |        |            | 10.53000  | 104.11105 | 10.53000           | 104.08170          |                   |            | 0.00                     | 0                | 300,000,00        |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         | <b>300,000,00</b> |
| FRX45 On 14/04/2045 Spot Bond |        |            | 11.91000  | 72.56057  | 11.91000           | 72.53752           |                   |            | 0.00                     | 0                |                   |
| <b>Total FRX45 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                   |
| <b>Total For FRX45</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                   |
| FS6A3 On 20/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12846          |                   |            | 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            | 100.02313          |                   |            | 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            | 100.02241          |                   |            | 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            | 100.02286          |                   |            | 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            | 100.02299          |                   |            | 0.00                     | 0                |                   |



| Contract Details              | 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>         |                      |
| FST3A On 20/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.72427          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FST3A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FST3A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| FST3A On 20/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.73724          |                   |            |  | 0.00        | 0                |                      |
| <b>Total FST3A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For FST3A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GBL06 On 21/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.91603          |                   |            |  | 0.00        | 0                | 20,000,000.00        |
| <b>Total GBL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000.00</b> |
| <b>Total For GBL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000.00</b> |
| GH5A2 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13436          |                   |            |  | 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            | 99.85919           |                   |            |  | 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            | 99.85408           |                   |            |  | 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            | 99.81908           |                   |            |  | 0.00        | 0                |                      |
| <b>Total GH5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GH5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRL35 On 12/06/2029 Spot Bond |        |            | 4.64000   | 117.82924 | 4.64000            | 117.80256          |                   |            |  | 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            | 100.85333          |                   |            |  | 0.00        | 0                |                      |
| <b>Total GRT07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For GRT07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| GRT17 On 17/10/2023 Spot Bond |        |            | 8.64400   | 104.47692 | 8.64400            | 104.45263          |                   |            |  | 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>         |                      |
| GRT20 On 03/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.35259          |                   |            |  | 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>         |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| GRT21 On 03/04/2024 Spot Bond |        |            | 7.41000   | 106.28131 | 7.41000            | 106.26007          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total GRT21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For GRT21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| GRT23 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.55428          |                   |            |  | 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            | 101.75645          |                   |            |  | 0.00        | 600,000,000        | 150,000,000        |
| <b>Total GRT24G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>150,000,000</b> |
| <b>Total For GRT24G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>150,000,000</b> |
| GRT25 On 09/03/2025 Spot Bond |        |            |           |           | 0.00000            | 102.52255          |                   |            |  | 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            | 103.41295          |                   |            |  | 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            | 101.28704          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total GRT27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For GRT27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| GRT29 On 10/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.79643          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total GRT29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For GRT29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| GRT30 On 10/12/2025 Spot Bond |        |            |           |           | 0.00000            | 102.21400          |                   |            |  | 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            | 99.83696           |                   |            |  | 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            | 100.85844          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total GRT32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For GRT32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| GRT33 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.35665          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total GRT33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For GRT33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| GRT34 On 18/04/2029 Spot Bond |        |            |           |           | 0.00000            | 101.62130          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total GRT34 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 GRT34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GRT36 On 27/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.33622          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GRT36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GRT38 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.17118          |                   |            |  | 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            | 100.52446          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GRT39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GRT41 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23931          |                   |            |  | 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            | 100.49457          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GRT42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GRT45 On 24/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.73218          |                   |            |  | 0.00        | 400,000,000        | 100,000,00        |
| <b>Total GRT45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,00</b> |
| <b>Total For GRT45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,00</b> |
| GRT47 On 22/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12757          |                   |            |  | 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            | 100.99318          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GRT48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GRT49 On 10/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.75168          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GRT49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GRT50 On 10/06/2027 Spot Bond |        |            |           |           | 0.00000            | 102.08785          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GRT50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GRT51 On 14/12/2029 Spot Bond |        |            |           |           | 0.00000            | 101.67579          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total GRT51G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For GRT51G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| GRT52 On 14/12/2032 Spot Bond |        |            |           |           | 0.00000            | 101.75086          |                   |            |  | 0.00        | 0                  |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total GRT52G SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT52G</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT53 On 09/04/2032 Spot Bond  |        |            |           |           | 0.00000            | 100.31037          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT53 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT53</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT54 On 09/02/2033 Spot Bond  |        |            |           |           | 0.00000            | 100.61923          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT54 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT54</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GS0009 On 08/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29296          |                   |            |  | 0.00        | 0                |            |
| <b>Total GS0009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GS0009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T1 On 26/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.09417          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T4 On 23/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.95135           |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T5 On 27/03/2024 Spot Bond  |        |            | 9.03000   | 9.03000   | 9.03000            | 101.63593          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T19 On 31/03/2027 Spot Bond |        |            |           |           | 0.00000            | 101.35999          |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T20 On 04/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.09049          |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T22 On 31/07/2027 Spot Bond |        |            |           |           | 0.00000            | 107.32744          |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T24 On 20/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.68540          |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H12T26 On 30/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13693          |                   |            |  | 0.00        | 0                |            |
| <b>Total H12T26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H12T26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| H12T3 On 19/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.54250          |                   |            |  | 0.00        | 0                |                   |
| <b>Total H12T3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For H12T3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| HC5T6 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.85120          |                   |            |  | 0.00        | 0                | 730,000,00        |
| <b>Total HC5T6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>730,000,00</b> |
| <b>Total For HC5T6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>730,000,00</b> |
| HILB08 On 29/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.36903          |                   |            |  | 0.00        | 0                |                   |
| <b>Total HILB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For HILB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| HILB09 On 29/03/2025 Spot Bond |        |            |           |           | 0.00000            | 102.44152          |                   |            |  | 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>         |                   |
| HILB11 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.77019          |                   |            |  | 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            | 102.28398          |                   |            |  | 0.00        | 0                |                   |
| <b>Total HILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For HILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| HILB14 On 19/10/2027 Spot Bond |        |            |           |           | 0.00000            | 100.78972          |                   |            |  | 0.00        | 0                |                   |
| <b>Total HILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For HILB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| HILB15 On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.58165          |                   |            |  | 0.00        | 0                |                   |
| <b>Total HILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For HILB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| HILB16 On 09/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.30052          |                   |            |  | 0.00        | 0                |                   |
| <b>Total HILB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For HILB16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| HWAY2 On 07/12/2023 Spot Bond  |        |            | 4.82000   | 327.33835 | 4.82000            | 327.26271          |                   |            |  | 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  |        |            | 4.95000   | 4.95000   | 4.95000            | 328.58194          |                   |            |  | 0.00        | 0                |                   |
| <b>Total HWAY24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For HWAY24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| HWAY3 On 28/08/2030 Spot Bond  |        |            | 10.50000  | 99.14550  | 10.50000           | 99.11793           |                   |            |  | 0.00        | 0                | 70,000,00         |
| <b>Total HWAY30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>70,000,00</b>  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value       | Contracts Traded       | Opt Interr            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|------------------------|-----------------------|
| <b>Total For HWAY30</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>               | <b>70,000,00</b>      |
| HWAY3 On 28/02/2033 Spot Bond |        |            | 5.32500   | 76.32899  | 5.32500            | 109.37311          |                   |            |                              | 0.00        | 0                      |                       |
| <b>Total HWAY33 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>               |                       |
| <b>Total For HWAY33</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>               |                       |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 11.91500  | 84.13273  | 11.91500           | 84.10584           |                   |            | 164,681,981,000.00           |             | 13,821,400             | 4,393,848,50          |
| <b>Total HWAY34 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>164,681,981,000.00</b>    |             | <b>13,821,400</b>      | <b>4,393,848,50</b>   |
| <b>Total For HWAY34</b>       |        |            |           |           |                    |                    |                   |            | <b>164,681,981,000.00</b>    |             | <b>13,821,400</b>      | <b>4,393,848,50</b>   |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 9.72578   | 100.00000          | 9.70402            |                   |            |                              | 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 |        |            | 11.98000  | 83.11978  | 11.98000           | 83.09308           |                   |            |                              | 0.00        | 0                      | 4,590,000,00          |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>               | <b>4,590,000,00</b>   |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>               | <b>4,590,000,00</b>   |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 9.72106   | 100.00000          | 9.69931            |                   |            |                              | 0.00        | 0                      |                       |
| <b>Total HWAY35/R209 SPOT</b> |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>               |                       |
| <b>Total For HWAY35/R209</b>  |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>               |                       |
| I2025 On 31/01/2025 Spot Bond |        |            | 3.39000   | 166.54074 | 3.34500            | 166.64951          |                   |            | 412,346,040,000,000.00       |             | 121,636,000,000        | 605,899,700,00        |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>12,346,040,000,000.00</b> |             | <b>121,636,000,000</b> | <b>605,899,700,00</b> |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   |            | <b>12,346,040,000,000.00</b> |             | <b>121,636,000,000</b> | <b>605,899,700,00</b> |
| I2029 On 31/03/2029 Spot Bond |        |            | 4.20000   | 120.64541 | 4.17000            | 120.82252          |                   |            | 211,508,640,000,000.00       |             | 50,359,200,000         | 192,634,876,80        |
| <b>Total I2029 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>11,508,640,000,000.00</b> |             | <b>50,359,200,000</b>  | <b>192,634,876,80</b> |
| <b>Total For I2029</b>        |        |            |           |           |                    |                    |                   |            | <b>11,508,640,000,000.00</b> |             | <b>50,359,200,000</b>  | <b>192,634,876,80</b> |
| I2033 On 28/02/2033 Spot Bond |        |            | 4.70000   | 112.96717 | 4.67500            | 113.19101          |                   |            | 826,557,980,000,000.00       |             | 175,863,400,000        | 387,535,662,90        |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>16,557,980,000,000.00</b> |             | <b>175,863,400,000</b> | <b>387,535,662,90</b> |
| <b>Total For I2033</b>        |        |            |           |           |                    |                    |                   |            | <b>16,557,980,000,000.00</b> |             | <b>175,863,400,000</b> | <b>387,535,662,90</b> |
| I2038 On 31/01/2038 Spot Bond |        |            | 4.75000   | 125.68363 | 4.72000            | 126.10830          |                   |            | 313,550,350,000,000.00       |             | 66,010,600,000         | 551,164,949,40        |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>13,550,350,000,000.00</b> |             | <b>66,010,600,000</b>  | <b>551,164,949,40</b> |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   |            | <b>13,550,350,000,000.00</b> |             | <b>66,010,600,000</b>  | <b>551,164,949,40</b> |
| I2046 On 31/03/2046 Spot Bond |        |            | 4.74000   | 112.25138 | 4.70000            | 112.93475          |                   |            | 133,780,338,000,000.00       |             | 28,223,700,000         | 472,345,043,20        |
| <b>Total I2046 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>13,780,338,000,000.00</b> |             | <b>28,223,700,000</b>  | <b>472,345,043,20</b> |
| <b>Total For I2046</b>        |        |            |           |           |                    |                    |                   |            | <b>13,780,338,000,000.00</b> |             | <b>28,223,700,000</b>  | <b>472,345,043,20</b> |
| I2050 On 31/12/2050 Spot Bond |        |            | 4.74000   | 112.46100 | 4.70500            | 113.13044          |                   |            | 244,326,144,000,000.00       |             | 51,545,600,000         | 377,424,067,10        |
| <b>Total I2050 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>14,326,144,000,000.00</b> |             | <b>51,545,600,000</b>  | <b>377,424,067,10</b> |
| <b>Total For I2050</b>        |        |            |           |           |                    |                    |                   |            | <b>14,326,144,000,000.00</b> |             | <b>51,545,600,000</b>  | <b>377,424,067,10</b> |
| IBG01 On 07/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.20596          |                   |            |                              | 0.00        | 2,000,000,000          | 500,000,00            |

| 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 IBG01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For IBG01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| IBG02 On 07/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 99.97637           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBG02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBG02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL109 On 07/12/2023 Spot Bond |        |            | 4.62000   | 327.83450 | 4.62000            | 327.76048          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL115 On 21/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.11843          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL124 On 14/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26125          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL132 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20166          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL134 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88603          |                   |            |  | 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            | 99.97586           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL136 On 22/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.93754          |                   |            |  | 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            | 100.53262          |                   |            |  | 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            | 100.46379          |                   |            |  | 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            | 0.00000            |                   |            |  | 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>             |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL145 On 20/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.56114          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL147 On 03/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.22480          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL148 On 25/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.86936           |                   |            |  | 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            | 99.86611           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL154 On 19/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02224          |                   |            |  | 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>         |            |
| IBL160 On 12/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.31583          |                   |            |  | 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>         |            |
| IBL162 On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88793          |                   |            |  | 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            | 100.90651          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL167 On 18/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20346          |                   |            |  | 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            | 100.19012          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL177 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.76110          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL178 On 19/07/2026 Spot Bond |        |            |           |           | 0.00000            | 100.85731          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL178 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 IBL178</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL181 On 25/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.86406           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL182 On 25/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.04009          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL190 On 10/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.56598          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL191 On 10/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.31189          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL191 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL191</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL192 On 08/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.99835          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL192 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL192</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL197 On 08/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33250          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL199 On 11/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.20764          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL199 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL199</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL200 On 02/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.64927           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL201 On 02/12/2026 Spot Bond |        |            |           |           | 0.00000            | 99.30172           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL202 On 02/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.16038          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL203 On 09/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.96323          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL204 On 09/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.90270          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IBL204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL206 On 09/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.84217          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL208 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.55622          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL210 On 18/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.02327          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL211 On 21/02/2023 Spot Bond |        |            | 6.94000   | 6.94000   | 6.94000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL212 On 22/02/2023 Spot Bond |        |            | 6.94000   | 6.94000   | 6.94000            | 99.98099           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL213 On 22/02/2023 Spot Bond |        |            | 6.94000   | 6.94000   | 6.94000            | 99.98099           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL214 On 22/02/2023 Spot Bond |        |            | 6.94000   | 6.94000   | 6.94000            | 99.98099           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL215 On 07/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89429          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL216 On 18/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.59487          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL217 On 18/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.48595          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL218 On 28/03/2023 Spot Bond |        |            | 9.40000   | 9.40000   | 9.40000            | 100.71717          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| IBL219 On 31/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.21478          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL220 On 31/03/2027 Spot Bond |        |            |           |           | 0.00000            | 101.36145          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL221 On 11/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL222 On 13/05/2025 Spot Bond |        |            | 7.96000   | 7.96000   | 7.96000            | 102.38449          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL223 On 10/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.29047          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL224 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 102.20932          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL225 On 25/05/2025 Spot Bond |        |            |           |           | 0.00000            | 99.86210           |                   |            |  | 0.00        | 2,000,000,000        | 500,000,000        |
| <b>Total IBL225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For IBL225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| IBL226 On 25/05/2023 Spot Bond |        |            |           |           | 0.00000            | 98.25103           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL227 On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 95.66321           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL228 On 09/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.87248          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL228</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL229 On 13/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.73987          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL230 On 14/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.78743          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL230 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 IBL230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL231 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.53493          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL232 On 24/06/2025 Spot Bond |        |            | 8.86000   | 8.86000   | 8.86000            | 101.61585          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL232</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL233 On 29/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.31738          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL233</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL234 On 29/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.35410          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL235 On 04/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.92888          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL235</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL236 On 06/07/2024 Spot Bond |        |            |           |           | 0.00000            | 98.17895           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL236 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL237 On 08/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.67744          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL238 On 14/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.79920          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL239 On 18/07/2027 Spot Bond |        |            |           |           | 0.00000            | 100.85468          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL239 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL239</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL240 On 18/07/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 100.77315          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL240 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL240</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL241 On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.58158          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL241 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL241</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL242 On 27/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60159          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total IBL242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL243 On 04/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.34960          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL243 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL244 On 16/08/2027 Spot Bond |        |            | 9.76500   | 9.76500   | 9.76500            | 98.11061           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL244 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL244</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL245 On 17/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.09985          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL245 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL245</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL247 On 23/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.34191          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL248 On 30/03/2024 Spot Bond |        |            | 7.91000   | 102.30334 | 7.91000            | 102.28108          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL249 On 11/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.92861          |                   |            |  | 0.00        | 2,000,000,000        | 500,000,000        |
| <b>Total IBL249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For IBL249</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| IBL250 On 08/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32961          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL250 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL250</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL251 On 28/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.83892           |                   |            |  | 0.00        | 3,200,000,000        | 800,000,000        |
| <b>Total IBL251 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,200,000,000</b> | <b>800,000,000</b> |
| <b>Total For IBL251</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,200,000,000</b> | <b>800,000,000</b> |
| IBL252 On 08/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.73992          |                   |            |  | 0.00        | 1,200,000,000        | 300,000,000        |
| <b>Total IBL252 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| <b>Total For IBL252</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| IBL258 On 12/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59695          |                   |            |  | 0.00        | 1,200,000,000        | 300,000,000        |
| <b>Total IBL258 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| <b>Total For IBL258</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| IBL259 On 15/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.66988          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL259 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL259</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL260 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.50506          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL260 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL260</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL261 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.50555          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL261 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL261</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL262 On 31/01/2028 Spot Bond |        |            |           |           | 0.00000            | 100.51694          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL262 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL262</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL263 On 06/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.36526          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL263 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL264 On 09/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.38482          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL266 On 15/02/2026 Spot Bond |        |            | 7.98000   | 7.98000   | 7.98000            | 99.70955           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL266 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL266</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL267 On 16/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.12060          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL267 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL267</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL60 On 17/02/2024 Spot Bond  |        |            | 9.12500   | 101.18174 | 9.12500            | 101.15680          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL60 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL60</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL98 On 03/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.65553          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL98 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL98</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG06 On 24/11/2024 Spot Bond |        |            | 9.44000   | 102.52061 | 9.44000            | 102.49449          |                   |            |  | 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 |        |            | 10.89000  | 105.00028 | 10.89000           | 105.05440          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG11 On 05/12/2026 Spot Bond |        |            | 10.00000  | 104.78102 | 10.00000           | 104.75294          |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG11 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 IDCG11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG11 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.54690          |                   |            |  | 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>         |                   |
| IDCG13 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.85409           |                   |            |  | 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>         |                   |
| IDCG15 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 98.44283           |                   |            |  | 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>         |                   |
| IDCG16 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32614          |                   |            |  | 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>         |                   |
| IDCG17 On 12/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.49957          |                   |            |  | 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 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.13713          |                   |            |  | 0.00        | 0                | 600,000,00        |
| <b>Total IDCG22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,00</b> |
| <b>Total For IDCG22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>600,000,00</b> |
| IDCG22 On 29/01/2027 Spot Bond |        |            |           |           | 0.00000            | 97.36989           |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 8.75000   | 101.70136 | 8.75000            | 101.67743          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IFC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IFC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV01 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 102.69160          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV01 On 22/03/2023 Spot Bond |        |            |           |           | 0.00000            | 102.31431          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV05 On 22/01/2026 Spot Bond |        |            |           |           | 0.00000            | 103.81972          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV06 On 09/03/2026 Spot Bond |        |            |           |           | 0.00000            | 103.54347          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total INLV07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV08 On 12/06/2026 Spot Bond |        |            |           |           | 0.00000            | 106.57894          |                   |            |  | 0.00        | 0                | 140,000,00        |
| <b>Total INLV08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>140,000,00</b> |
| <b>Total For INLV08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>140,000,00</b> |
| INLV09 On 24/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.35908          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV10 On 06/03/2027 Spot Bond |        |            |           |           | 0.00000            | 102.37040          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV11 On 22/03/2027 Spot Bond |        |            |           |           | 0.00000            | 101.55166          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| INLV12 On 25/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.41072          |                   |            |  | 0.00        | 0                |                   |
| <b>Total INLV12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For INLV12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF25 On 15/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.86715          |                   |            |  | 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            | 100.30096          |                   |            |  | 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            | 100.30390          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF30 On 25/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.54733          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF31 On 25/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 102.02065          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IPF31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IPF31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IPF32 On 01/07/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.20107          |                   |            |  | 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>         |                   |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| IPF33 On 12/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.73723          |                   |            |  | 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>             |                    |
| IPF34 On 15/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.66988          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IPF34 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IPF34</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IPFC40 On 25/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.87324           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IPFC40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IPFC40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IPFG01 On 22/06/2024 Spot Bond |        |            |           |           | 0.00000            | 102.03887          |                   |            |  | 0.00        | 3,600,000,000        | 900,000,000        |
| <b>Total IPFG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,600,000,000</b> | <b>900,000,000</b> |
| <b>Total For IPFG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,600,000,000</b> | <b>900,000,000</b> |
| IV019 On 31/03/2028 Spot Bond  |        |            | 5.88000   | 203.51451 | 5.88000            | 203.46167          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IV019 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IV019</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IV050 On 26/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 104.10817          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IV050 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IV050</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IV19A On 31/03/2028 Spot Bond  |        |            | 5.78000   | 204.45116 | 5.78000            | 204.39864          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IV19A SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IV19A</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IVC140 On 18/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.04431          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IVC140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IVC140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IVC145 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.96991          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IVC145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IVC145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IVC146 On 03/06/2023 Spot Bond |        |            |           |           | 0.00000            | 102.01161          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IVC146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IVC146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IVC147 On 21/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.66817          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IVC147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IVC147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IVC152 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 102.15340          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IVC152 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 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            | 101.41436          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC176 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.93347          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC178 On 09/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.10315          |                   |            |  | 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>         |            |
| IVC186 On 21/12/2024 Spot Bond |        |            | 8.06500   | 100.15523 | 8.06500            | 100.13348          |                   |            |  | 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>         |            |
| IVC190 On 15/12/2023 Spot Bond |        |            |           |           | 0.00000            | 102.10225          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC190 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC190</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC194 On 31/07/2023 Spot Bond |        |            | 7.14000   | 100.48947 | 7.14000            | 100.47041          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC198 On 13/08/2026 Spot Bond |        |            |           |           | 0.00000            | 101.52829          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC200 On 31/08/2023 Spot Bond |        |            | 8.11500   | 99.54912  | 8.11500            | 99.52725           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC200 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC200</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC201 On 10/09/2026 Spot Bond |        |            |           |           | 0.00000            | 101.99122          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC202 On 31/08/2023 Spot Bond |        |            | 8.05500   | 99.54999  | 8.05500            | 99.52827           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVC202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC204 On 18/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.16622          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC208 On 07/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.85207          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC210 On 28/01/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC211 On 21/02/2023 Spot Bond |        |            | 8.41500   | 8.41500   | 8.41500            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC212 On 27/02/2023 Spot Bond |        |            | 9.11500   | 9.11500   | 9.11500            | 99.85039           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC213 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63037          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC214 On 28/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55137          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC215 On 04/04/2023 Spot Bond |        |            | 6.61000   | 6.61000   | 6.61000            | 102.56985          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC215 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC215</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC216 On 22/04/2025 Spot Bond |        |            | 8.36000   | 103.01106 | 8.36000            | 102.98789          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC216 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC216</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC217 On 02/05/2023 Spot Bond |        |            | 5.69000   | 101.31026 | 5.69000            | 100.70112          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC221 On 07/08/2023 Spot Bond |        |            | 9.05500   | 9.05500   | 9.05500            | 100.20475          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC222 On 28/07/2024 Spot Bond |        |            | 9.09000   | 9.09000   | 9.09000            | 100.59110          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC223 On 29/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60990          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC224 On 19/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02395          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC224</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC225 On 27/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.30616          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC225</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC226 On 01/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.80732           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC226</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC227 On 13/01/2024 Spot Bond |        |            | 9.37000   | 9.37000   | 9.37000            | 100.43627          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC227</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC229 On 15/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85061          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC229</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC230 On 26/01/2024 Spot Bond |        |            | 8.34500   | 8.34500   | 8.34500            | 101.31977          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC230</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC231 On 14/10/2023 Spot Bond |        |            | 8.97000   | 8.97000   | 8.97000            | 100.78142          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC231</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC232 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.83227           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC232</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC234 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.89134          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC234 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC234</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC236 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.67590          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC236 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 IVC236</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC237 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.52628          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC237 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC237</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC238 On 20/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.37263          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC239 On 02/06/2026 Spot Bond |        |            |           |           | 0.00000            | 99.76088           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC239 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC239</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ128 On 02/03/2023 Spot Bond |        |            | 7.85000   | 7.85000   | 7.85000            | 99.69981           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ132 On 04/04/2023 Spot Bond |        |            | 7.95000   | 7.95000   | 7.95000            | 98.98667           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ133 On 06/04/2023 Spot Bond |        |            | 7.95000   | 7.95000   | 7.95000            | 98.94401           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ134 On 04/05/2023 Spot Bond |        |            | 8.00000   | 8.00000   | 8.00000            | 98.34034           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ135 On 11/05/2023 Spot Bond |        |            | 8.00000   | 8.00000   | 8.00000            | 98.19219           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ136 On 16/05/2023 Spot Bond |        |            | 8.00000   | 8.00000   | 8.00000            | 98.08664           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ137 On 18/05/2023 Spot Bond |        |            | 8.00000   | 8.00000   | 8.00000            | 98.04448           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For JIBAR</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| JPM00 On 05/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.80109          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total JPM002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For JPM002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| KAP014 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.98866          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total KAP014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For KAP014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| KAP015 On 01/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.68342          |                   |            |  | 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>             |                    |
| KAP017 On 19/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.83707          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total KAP017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For KAP017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| KAP018 On 14/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.00893          |                   |            |  | 0.00        | 2,000,000,000        | 500,000,000        |
| <b>Total KAP018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For KAP018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| KAP019 On 28/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.55861          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total KAP019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For KAP019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| KAP020 On 15/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.69395          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total KAP020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For KAP020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| KAP021 On 15/09/2026 Spot Bond |        |            |           |           | 0.00000            | 102.65963          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total KAP021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For KAP021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| KAP022 On 18/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02320          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total KAP022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For KAP022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| KAP023 On 04/03/2027 Spot Bond |        |            |           |           | 0.00000            | 102.03448          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total KAP023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For KAP023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| KAP024 On 12/04/2025 Spot Bond |        |            |           |           | 0.00000            | 101.00338          |                   |            |  | 0.00        | 3,000,000,000        | 750,000,000        |
| <b>Total KAP024 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,000,000,000</b> | <b>750,000,000</b> |
| <b>Total For KAP024</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,000,000,000</b> | <b>750,000,000</b> |
| KAP025 On 12/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.17421          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total KAP025 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For KAP025</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| KAP026 On 28/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.29473          |                   |            |  | 0.00        | 0                |                   |
| <b>Total KAP026 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KAP026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| KAP027 On 28/09/2027 Spot Bond |        |            |           |           | 0.00000            | 101.32615          |                   |            |  | 0.00        | 0                |                   |
| <b>Total KAP027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KAP027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| KAP028 On 18/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02317          |                   |            |  | 0.00        | 0                |                   |
| <b>Total KAP028 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KAP028</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| KAP029 On 18/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.02353          |                   |            |  | 0.00        | 0                |                   |
| <b>Total KAP029 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KAP029</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| KW01 On 31/10/2027 Spot Bond   |        |            | 9.50000   | 119.06232 | 9.50000            | 119.03180          |                   |            |  | 0.00        | 0                |                   |
| <b>Total KW01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KW01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LGL08 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.84015           |                   |            |  | 0.00        | 0                |                   |
| <b>Total LGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LGL09 On 28/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.55943          |                   |            |  | 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            | 101.96353          |                   |            |  | 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            | 104.96194          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LGL11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LGL11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LGL12 On 04/10/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.56298          |                   |            |  | 0.00        | 0                | 150,000,00        |
| <b>Total LGL12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,00</b> |
| <b>Total For LGL12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000,00</b> |
| LHC01 On 19/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.37206          |                   |            |  | 0.00        | 0                | 300,000,00        |
| <b>Total LHC01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For LHC01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| LHC02 On 19/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.36113          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LHC02 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 LHC02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| LRFA4 On 20/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02447          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total LRFA4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For LRFA4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| LRFB4 On 20/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02501          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total LRFB4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For LRFB4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| LRFC4 On 20/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.02554          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total LRFC4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For LRFC4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MAR01 On 17/09/2023 Spot Bond |        |            |           |           | 0.00000            | 102.13578          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MAR01B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MAR01B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MAR02 On 17/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.30954          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MAR02B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MAR02B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MBF06 On 17/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.08754          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MBF068 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MBF068</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MBF07 On 28/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.92071           |                   |            |  | 0.00        | 2,800,000,000        | 700,000,000        |
| <b>Total MBF070 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,800,000,000</b> | <b>700,000,000</b> |
| <b>Total For MBF070</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,800,000,000</b> | <b>700,000,000</b> |
| MBF07 On 17/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.46690          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MBF071 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MBF071</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MBF07 On 31/05/2025 Spot Bond |        |            |           |           | 0.00000            | 99.92440           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MBF072 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MBF072</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MBF07 On 30/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.19584          |                   |            |  | 0.00        | 1,000,000,000        | 250,000,000        |
| <b>Total MBF073 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>250,000,000</b> |
| <b>Total For MBF073</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>250,000,000</b> |
| MBP04 On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.95414           |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MBP040 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MBP040</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MBP04 On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.59710          |                   |            |  | 0.00        | 0                    |                    |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total MBP043 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MBP043</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MBP04 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.42689          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MBP045 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MBP045</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MBP04 On 26/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14318          |                   |            |  | 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 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.49202          |                   |            |  | 0.00        | 1,200,000,000        | 300,000,000        |
| <b>Total MBP049 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| <b>Total For MBP049</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| MBP05 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.62399          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MBP051 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MBP051</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MBP05 On 26/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23872          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MBP052 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MBP052</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MMIG0 On 12/08/2025 Spot Bond |        |            | 8.75000   | 8.75000   | 8.75000            | 105.84189          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MMIG04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MMIG04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 101.58694          |                   |            |  | 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            | 102.28143          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MMIG07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MMIG07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MML01 On 10/12/2026 Spot Bond |        |            |           |           | 0.00000            | 102.59742          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MML01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MML01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MML02 On 10/12/2026 Spot Bond |        |            | 9.40000   | 101.51837 | 9.40000            | 101.49276          |                   |            |  | 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            | 103.26182          |                   |            |  | 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>             |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| MML04 On 15/03/2028 Spot Bond |        |            | 9.65000   | 96.54053  | 9.65000            | 96.51233           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MML04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MML04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MML05 On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.38041          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MML05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MML05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MML06 On 25/05/2029 Spot Bond |        |            | 10.17500  | 101.68010 | 10.17500           | 101.65223          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MML06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MML06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MTN10 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.57284          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MTN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MTN10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MTN12 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00144          |                   |            |  | 0.00        | 400,000,000        | 100,000,000        |
| <b>Total MTN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| <b>Total For MTN12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>100,000,000</b> |
| MTN13 On 04/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.27004          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MTN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MTN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MTN15 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85786          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MTN15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MTN15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MTN17 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.62394          |                   |            |  | 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            | 100.83306          |                   |            |  | 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            | 102.70188          |                   |            |  | 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            | 102.95004          |                   |            |  | 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            | 102.12108          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MTN21 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 MTN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MTN22 On 29/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13318          |                   |            |  | 0.00        | 1,600,000,000        | 400,000,000        |
| <b>Total MTN22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>400,000,000</b> |
| <b>Total For MTN22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>400,000,000</b> |
| MTN23 On 29/01/2026 Spot Bond |        |            | 9.34500   | 97.83362  | 9.34500            | 97.80894           |                   |            |  | 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            | 104.05996          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MTN24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MTN24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MTN25 On 29/06/2024 Spot Bond |        |            |           |           | 0.00000            | 102.07542          |                   |            |  | 0.00        | 400,000,000          | 100,000,000        |
| <b>Total MTN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b>   | <b>100,000,000</b> |
| <b>Total For MTN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b>   | <b>100,000,000</b> |
| MTN26 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 103.22174          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MTN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MTN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MTN27 On 29/06/2028 Spot Bond |        |            |           |           | 0.00000            | 103.63958          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MTN27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MTN27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MTN28 On 15/03/2025 Spot Bond |        |            |           |           | 0.00000            | 102.18489          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MTN28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MTN28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MTN29 On 15/03/2027 Spot Bond |        |            |           |           | 0.00000            | 102.52534          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MTN29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MTN29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MTN30 On 15/09/2028 Spot Bond |        |            |           |           | 0.00000            | 103.24087          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MTN30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MTN30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MTN31 On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.88087          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MTN31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MTN31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MTN32 On 13/09/2027 Spot Bond |        |            |           |           | 0.00000            | 102.26287          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total MTN32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For MTN32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| MTN33 On 13/09/2029 Spot Bond |        |            |           |           | 0.00000            | 102.19620          |                   |            |  | 0.00        | 0                    |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| <b>Total MTN33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MTN33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MTN35 On 14/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.74189          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MTN35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MTN35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MTN36 On 14/11/2029 Spot Bond |        |            |           |           | 0.00000            | 100.17797          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MTN36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MTN36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MWAR On 22/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.97450           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MWAR05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MWAR05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MWAR On 22/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.16326          |                   |            |  | 0.00        | 800,000,000        | 200,000,000        |
| <b>Total MWAR06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>200,000,000</b> |
| <b>Total For MWAR06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b> | <b>200,000,000</b> |
| MWAR On 22/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.97465           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MWAR07 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MWAR07</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MWAR On 22/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.97480           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MWAR08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MWAR08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MWAR On 22/11/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.97533           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MWAR09 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MWAR09</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| MWAR On 22/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.97719           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total MWAR10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For MWAR10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| N7B25 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.47196          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total N7B25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For N7B25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| N7C25 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.72384          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total N7C25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For N7C25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| N7D25 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.93780          |                   |            |  | 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>           |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| N7E25 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 102.13446          |                   |            |  | 0.00        | 0                |                   |
| <b>Total N7E25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For N7E25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NAM03 On 01/08/2023 Spot Bond |        |            | 9.08500   | 101.00741 | 9.08500            | 100.98324          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NAM03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NAM03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NAM04 On 01/08/2026 Spot Bond |        |            | 10.26000  | 101.30620 | 10.26000           | 101.27821          |                   |            |  | 0.00        | 0                | 410,000,00        |
| <b>Total NAM04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>410,000,00</b> |
| <b>Total For NAM04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>410,000,00</b> |
| NBG02 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.77188          |                   |            |  | 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            | 100.53241          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBG03G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBG03G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.67253          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBG05G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBG05G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBG06 On 29/07/2028 Spot Bond |        |            |           |           | 0.00000            | 100.52876          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBG06G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBG06G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBG07 On 15/12/2028 Spot Bond |        |            |           |           | 0.00000            | 101.61427          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBG07G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBG07G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBK13 On 19/03/2024 Spot Bond |        |            | 8.62500   | 105.28664 | 8.62500            | 105.26208          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBK13A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK13A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBK16 On 12/02/2025 Spot Bond |        |            | 8.90000   | 101.21293 | 8.90000            | 101.18859          |                   |            |  | 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 |        |            | 9.03000   | 105.82067 | 9.03000            | 105.79500          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBK17A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NBK17A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| NBK20 On 01/06/2026 Spot Bond |        |            | 9.12000   | 105.77472 | 9.12000            | 105.74880          |                   |            |  | 0.00        | 0                |                   |
| <b>Total NBK20A 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 NBK20A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                     |
| NBK21/ On 21/07/2027 Spot Bond |        |            | 9.22500   | 105.92162 | 9.22500            | 105.89523          |                   |            | 3,226,997,250,000.00        | 349,810,000        | 349,810,00          |
| <b>Total NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>3,226,997,250,000.00</b> | <b>349,810,000</b> | <b>349,810,00</b>   |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   |            | <b>3,226,997,250,000.00</b> | <b>349,810,000</b> | <b>349,810,00</b>   |
| NBK23/ On 19/11/2025 Spot Bond |        |            | 7.87800   | 109.57144 | 7.87800            | 109.54804          |                   |            | 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 |        |            | 8.92000   | 110.48943 | 8.92000            | 110.46279          |                   |            | 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> |
| NBK25/ On 17/02/2023 Spot Bond |        |            | 8.55000   | 8.55000   | 8.55000            | 8.55000            |                   |            | 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            | 101.73428          |                   |            | 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 | 86.98892  | 100.00000          | 86.79255           |                   |            | 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            | 103.19179          |                   |            | 0.00                        | 0                  |                     |
| <b>Total NBK26B SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                     |
| <b>Total For NBK26B</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                     |
| NBK27/ On 10/05/2026 Spot Bond |        |            | 8.84500   | 109.49981 | 8.84500            | 109.47363          |                   |            | 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 |        |            | 8.57000   | 101.18019 | 8.57000            | 101.15731          |                   |            | 0.00                        | 0                  | 84,271,30           |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>84,271,30</b>    |
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           | <b>84,271,30</b>    |
| NBK29/ On 31/07/2026 Spot Bond |        |            | 8.99000   | 105.00951 | 8.99000            | 104.98400          |                   |            | 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 |        |            | 8.65500   | 100.93425 | 8.65500            | 100.91063          |                   |            | 6,924,000,000,000.00        | 800,000,000        | 200,000,00          |
| <b>Total NBK30A SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>6,924,000,000,000.00</b> | <b>800,000,000</b> | <b>200,000,00</b>   |
| <b>Total For NBK30A</b>        |        |            |           |           |                    |                    |                   |            | <b>6,924,000,000,000.00</b> | <b>800,000,000</b> | <b>200,000,00</b>   |
| NBK31/ On 09/11/2023 Spot Bond |        |            | 8.42500   | 103.37104 | 8.42500            | 103.34748          |                   |            | 0.00                        | 0                  |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| <b>Total NBK31A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK31A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NBK311 On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>           |                     |
| NBK351 On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51563          |                   |            |  | 0.00        | 0                  | 3,000,000,00        |
| <b>Total NBK35B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>3,000,000,00</b> |
| <b>Total For NBK35B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>3,000,000,00</b> |
| NBK361 On 10/05/2026 Spot Bond |        |            |           |           | 0.00000            | 103.05483          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NBK36B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK36B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NBK4 On 28/10/2024 Spot Bond   |        |            |           |           | 0.00000            | 83.27146           |                   |            |  | 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>           |                     |
| NBK401 On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 103.04986          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NBK431 On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.92343          |                   |            |  | 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>           |                     |
| NBK461 On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.69853          |                   |            |  | 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>           |                     |
| NBK471 On 15/02/2028 Spot Bond |        |            |           |           | 0.00000            | 102.02090          |                   |            |  | 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>           |                     |
| NBK491 On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63325          |                   |            |  | 0.00        | 440,000,000        | 420,000,00          |
| <b>Total NBK49B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>440,000,000</b> | <b>420,000,00</b>   |
| <b>Total For NBK49B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>440,000,000</b> | <b>420,000,00</b>   |
| NBK501 On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.82026          |                   |            |  | 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>           |                     |
| NBK521 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.47450          |                   |            |  | 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>           |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| NBK53I On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.54854          |                   |            |  | 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            | 100.45267          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total NBK54B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For NBK54B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| NBKB5I On 01/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.76067          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total NBKB56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For NBKB56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| NBKB5 On 01/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.68995          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total NBKB57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For NBKB57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| NBKB5 On 01/08/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.19565          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total NBKB58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For NBKB58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| NBKB5 On 24/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.93462           |                   |            |  | 0.00        | 40,000,000        | 20,000,000         |
| <b>Total NBKB59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</b>  |
| <b>Total For NBKB59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</b>  |
| NBKB6I On 24/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.07755          |                   |            |  | 0.00        | 10,000,000        | 810,000,000        |
| <b>Total NBKB60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,000,000</b> | <b>810,000,000</b> |
| <b>Total For NBKB60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,000,000</b> | <b>810,000,000</b> |
| NBKB6 On 24/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 99.82269           |                   |            |  | 0.00        | 0                 |                    |
| <b>Total NBKB61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For NBKB61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| NBKB6 On 15/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.81165          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total NBKB62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For NBKB62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| NBKB6 On 21/02/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total NBKB63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For NBKB63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| NBKB6 On 15/04/2028 Spot Bond  |        |            |           |           | 0.00000            | 101.29724          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total NBKB64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| <b>Total For NBKB64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                    |
| NBKB6 On 21/02/2028 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 |                    |
| <b>Total NBKB65 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 NBKB65</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 21/02/2033 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.44033          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN82/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN82/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 10.24500  | 104.95926 | 10.24500           | 104.93029          |                   |            |  | 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            | 101.57832          |                   |            |  | 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  |        |            | 9.90000   | 105.06224 | 9.90000            | 105.03420          |                   |            |  | 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            | 101.58689          |                   |            |  | 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            | 101.60044          |                   |            |  | 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            | 101.61757          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NDAL0 On 06/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.04780          |                   |            |  | 0.00        | 0                |            |
| <b>Total NDAL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NDAL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NDAL0 On 06/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.04780          |                   |            |  | 0.00        | 0                |            |
| <b>Total NDAL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NDAL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NGL01 On 01/07/2025 Spot Bond |        |            |           |           | 0.00000            | 102.32732          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL01G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL01G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL04 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.91050          |                   |            |  | 0.00        | 0                | 2,000,000.00        |
| <b>Total NGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000.00</b> |
| <b>Total For NGL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000.00</b> |
| NGL05 On 26/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.24843          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL06 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 102.16537          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL07 On 09/04/2024 Spot Bond |        |            |           |           | 0.00000            | 102.02196          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL08 On 02/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.65673          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL09 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 102.51647          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL10 On 27/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.38055          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL11 On 19/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.02510          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGLT1 On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 102.57376          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGLT1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGLT1B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT10 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 103.83388          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGT103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT10 On 15/01/2025 Spot Bond |        |            |           |           | 0.00000            | 105.05119          |                   |            |  | 0.00        | 0                | 150,000.00          |
| <b>Total NGT104 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>150,000.00</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 NGT104</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>150,000,00</b>   |
| NGT10 On 22/05/2025 Spot Bond |        |            |           |           | 0.00000            | 102.25912          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NGT105 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NGT105</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGT10 On 05/08/2025 Spot Bond |        |            |           |           | 0.00000            | 103.97364          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NGT106 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NGT106</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGT10 On 19/11/2025 Spot Bond |        |            |           |           | 0.00000            | 103.84558          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NGT107 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NGT107</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGT10 On 08/09/2026 Spot Bond |        |            |           |           | 0.00000            | 105.81997          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NGT108 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NGT108</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGT10 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.46691          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NGT109 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NGT109</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGT11 On 27/12/2026 Spot Bond |        |            |           |           | 0.00000            | 103.23741          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NGT110 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NGT110</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGT11 On 23/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.86329          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NGT111 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NGT111</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGT11 On 10/12/2027 Spot Bond |        |            |           |           | 0.00000            | 102.10717          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total NGT112 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For NGT112</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| NGT1G On 16/06/2026 Spot Bond |        |            |           |           | 0.00000            | 104.06876          |                   |            |  | 0.00        | 0                  | 290,000,00          |
| <b>Total NGT1G SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>290,000,00</b>   |
| <b>Total For NGT1G</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>290,000,00</b>   |
| NHM01 On 13/12/2024 Spot Bond |        |            |           |           | 0.00000            | 102.01626          |                   |            |  | 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            | 104.64527          |                   |            |  | 0.00        | 200,000,000        | 3,200,000,00        |
| <b>Total NHM016 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>3,200,000,00</b> |
| <b>Total For NHM016</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>3,200,000,00</b> |
| NHM01 On 25/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.48359          |                   |            |  | 0.00        | 0                  |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <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            | 102.71972          |                   |            |  | 0.00        | 2,000,000,000        | 500,000,000        |
| <b>Total NHM019 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For NHM019</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,000</b> |
| NHM02 On 25/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.65039          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NHM020 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NHM020</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| NHM02 On 26/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.47786          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NHM021 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NHM021</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| NHM02 On 23/09/2027 Spot Bond |        |            |           |           | 0.00000            | 101.79421          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NHM022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NHM022</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| NHM02 On 21/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.80396          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NHM023 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NHM023</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| NI202 On 07/12/2033 Spot Bond |        |            | 5.69000   | 5.69000   | 5.69000            | 225.79393          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NI202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NI202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| NI210 On 31/03/2028 Spot Bond |        |            | 4.59000   | 4.59000   | 4.59000            | 215.94122          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NI210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NI210</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| NI25 On 31/01/2025 Spot Bond  |        |            | 4.10000   | 4.10000   | 4.10000            | 164.30455          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NI25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NI25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| NI29 On 31/03/2029 Spot Bond  |        |            | 5.06000   | 5.06000   | 5.06000            | 114.96180          |                   |            |  | 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  |        |            | 5.47000   | 5.47000   | 5.47000            | 115.32447          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total NI38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For NI38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NILB11 On 31/01/2025 Spot Bond |        |            | 4.20500   | 4.20500   | 4.20500            | 163.98176          |                   |            |  | 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   | 274.58982 | 3.45000            | 274.53646          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB13 On 31/01/2025 Spot Bond |        |            | 4.00500   | 4.00500   | 4.00500            | 164.59729          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB14 On 31/03/2028 Spot Bond |        |            | 4.23500   | 4.23500   | 4.23500            | 219.52950          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB15 On 31/03/2028 Spot Bond |        |            | 4.38000   | 218.10347 | 4.38000            | 218.05561          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB17 On 31/01/2038 Spot Bond |        |            | 5.49000   | 89.83944  | 5.49000            | 115.05219          |                   |            |  | 0.00        | 0                |            |
| <b>Total NILB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NILB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN014 On 10/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.68261          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN014 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN014</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN016 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.33690          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN016 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN016</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN02 On 24/07/2023 Spot Bond   |        |            |           |           | 0.00000            | 145.03187          |                   |            |  | 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            | 100.52513          |                   |            |  | 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            | 100.82632          |                   |            |  | 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            | 100.46203          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN026 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 NN026</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN03 On 23/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.95094           |                   |            |  | 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            | 99.63972           |                   |            |  | 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            | 101.08074          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN037 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 151.68950          |                   |            |  | 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            | 101.06228          |                   |            |  | 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            | 99.97521           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN040 On 06/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.30679          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN043 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 161.79635          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN046 On 13/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.22610          |                   |            |  | 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            | 185.50928          |                   |            |  | 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            | 188.25596          |                   |            |  | 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            | 101.76057          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NN05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN051 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 135.00501          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN054 On 04/08/2027 Spot Bond |        |            |           |           | 0.00000            | 96.88551           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN057 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 89.02982           |                   |            |  | 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            | 96.64491           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN06 On 12/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.81861          |                   |            |  | 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            | 95.98727           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN090 On 10/06/2024 Spot Bond |        |            |           |           | 0.00000            | 94.83643           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN090 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN090</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN096 On 14/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.72727          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN097 On 27/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.42430          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN104 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.64358          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN106 On 14/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.71984          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN107 On 18/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.64358          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN107 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN107</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN116 On 23/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 97.57149           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN116 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN116</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN120 On 05/11/2026 Spot Bond  |        |            |           |           | 0.00000            | 95.18283           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN120 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN120</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN162 On 01/07/2033 Spot Bond  |        |            |           |           | 0.00000            | 94.72400           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN162 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN162</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN163 On 21/06/2027 Spot Bond  |        |            |           |           | 0.00000            | 101.61922          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN163 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN163</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN176 On 18/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.56867          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN176 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN176</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN177 On 12/11/2025 Spot Bond  |        |            | 10.28000  | 10.28000  | 10.28000           | 101.06454          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN177 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN177</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN178 On 02/04/2029 Spot Bond  |        |            | 9.81000   | 9.81000   | 9.81000            | 105.43892          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN178 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN178</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN179 On 15/09/2028 Spot Bond  |        |            | 9.83500   | 9.83500   | 9.83500            | 104.13506          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN179 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN179</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 106.07228          |                   |            |  | 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            | 142.31000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01: On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 131.76000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF014 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 NNF014</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01 On 15/07/2025 Spot Bond |        |            |           |           | 0.00000            | 145.16000          |                   |            |  | 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            | 142.76000          |                   |            |  | 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            | 139.96375          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF017 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF017</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF02 On 17/02/2026 Spot Bond |        |            |           |           | 0.00000            | 90.96301           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF025 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF025</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 133.63859          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 20/07/2026 Spot Bond |        |            |           |           | 0.00000            | 91.65177           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF042 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF042</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 04/08/2026 Spot Bond |        |            |           |           | 0.00000            | 99.36843           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF08 On 11/03/2027 Spot Bond |        |            |           |           | 0.00000            | 91.49408           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF080 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF080</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF08 On 07/04/2027 Spot Bond |        |            |           |           | 0.00000            | 96.24644           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF081 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF081</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF08 On 10/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF084 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF084</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF08 On 26/11/2027 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF089 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF089</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF09 On 30/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.84448           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| <b>Total NNF091 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| <b>Total For NNF091</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                       |
| NNF091 On 17/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 100,000,000.00        |
| <b>Total NNF092 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000.00</b> |
| <b>Total For NNF092</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,000.00</b> |
| NQ1A10 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 123.81497          |                   |            |  | 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>         |                       |
| NQ1A20 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 87.35331           |                   |            |  | 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>         |                       |
| NQ1A20 On 22/05/2054 Spot Bond |        |            |           |           | 0.00000            | 99.97335           |                   |            |  | 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>         |                       |
| NQ1A20 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97584           |                   |            |  | 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>         |                       |
| NQ1A20 On 22/05/2053 Spot Bond |        |            |           |           | 0.00000            | 99.97468           |                   |            |  | 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>         |                       |
| NQ1B10 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 99.97440           |                   |            |  | 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>         |                       |
| NQ1B10 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 108.29064          |                   |            |  | 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>         |                       |
| NQ1B20 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97482           |                   |            |  | 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>         |                       |
| NQ1B20 On 22/05/2054 Spot Bond |        |            |           |           | 0.00000            | 99.97272           |                   |            |  | 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>         |                       |
| NQ1C10 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 99.97384           |                   |            |  | 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>         |                       |

| 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            | 109.96544          |                   |            |  | 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            | 99.97735           |                   |            |  | 0.00        | 0                    |                   |
| <b>Total NQF1D5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For NQF1D5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| NRA02 On 31/05/2023 Spot Bond |        |            | 5.20000   | 211.97095 | 5.20000            | 211.91992          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total NRA023 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For NRA023</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| NRA02 On 30/11/2028 Spot Bond |        |            | 11.01000  | 107.97991 | 11.01000           | 107.94812          |                   |            |  | 0.00        | 0                    | 420,000,00        |
| <b>Total NRA028 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>420,000,00</b> |
| <b>Total For NRA028</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>420,000,00</b> |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 15.58647  | 100.00000          | 15.55179           |                   |            |  | 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>             |                   |
| NTC26 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 102.36706          |                   |            |  | 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            | 101.78388          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total NTC27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For NTC27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| NTC28 On 12/12/2024 Spot Bond |        |            |           |           | 0.00000            | 102.27146          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total NTC28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For NTC28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| NTC33 On 28/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.54523          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total NTC33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For NTC33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| NTC34 On 26/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.35456          |                   |            |  | 0.00        | 3,000,000,000        | 750,000,00        |
| <b>Total NTC34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,000,000,000</b> | <b>750,000,00</b> |
| <b>Total For NTC34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,000,000,000</b> | <b>750,000,00</b> |
| NTC35 On 07/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.75642          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total NTC35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For NTC35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| NTC36 On 07/09/2027 Spot Bond |        |            |           |           | 0.00000            | 102.03097          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total NTC36 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 NTC36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NTC37 On 12/10/2027 Spot Bond |        |            |           |           | 0.00000            | 100.94564          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NTC37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NTC37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NTC38 On 14/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.16627          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NTC38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NTC38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NTC39 On 14/02/2028 Spot Bond |        |            |           |           | 0.00000            | 100.16974          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NTC39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NTC39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NTCG0 On 19/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.57820          |                   |            |  | 0.00        | 2,800,000,000        | 700,000,000          |
| <b>Total NTCG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,800,000,000</b> | <b>700,000,000</b>   |
| <b>Total For NTCG01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,800,000,000</b> | <b>700,000,000</b>   |
| OML07 On 19/03/2025 Spot Bond |        |            | 8.17000   | 109.91252 | 8.17000            | 109.88820          |                   |            |  | 0.00        | 0                    | 1,530,000,000        |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,530,000,000</b> |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>1,530,000,000</b> |
| OML10 On 14/09/2025 Spot Bond |        |            | 8.57500   | 111.28490 | 8.57500            | 111.25909          |                   |            |  | 0.00        | 0                    | 670,000,000          |
| <b>Total OML10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>670,000,000</b>   |
| <b>Total For OML10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>670,000,000</b>   |
| OML11 On 11/06/2024 Spot Bond |        |            |           |           | 0.00000            | 102.16201          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total OML11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For OML11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| OML12 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.71369          |                   |            |  | 0.00        | 5,000,000,000        | 2,500,000,000        |
| <b>Total OML12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,000,000,000</b> | <b>2,500,000,000</b> |
| <b>Total For OML12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,000,000,000</b> | <b>2,500,000,000</b> |
| OML13 On 23/09/2026 Spot Bond |        |            |           |           | 0.00000            | 102.01066          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total OML13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For OML13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| OML14 On 23/06/2027 Spot Bond |        |            |           |           | 0.00000            | 101.93188          |                   |            |  | 0.00        | 0                    | 2,500,000,000        |
| <b>Total OML14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,500,000,000</b> |
| <b>Total For OML14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,500,000,000</b> |
| OML15 On 28/10/2027 Spot Bond |        |            |           |           | 0.00000            | 100.54083          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total OML15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For OML15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| PARS0 On 13/12/2025 Spot Bond |        |            |           |           | 0.00000            | 102.30179          |                   |            |  | 0.00        | 0                    | 2,000,000,000        |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                  | Contracts Traded         | Op Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|---------------------|
| <b>Total PARS01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                 | <b>2,000,000.00</b> |
| <b>Total For PARS01</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                 | <b>2,000,000.00</b> |
| PARS01 On 13/12/2027 Spot Bond |        |            |           |           | 0.00000            | 102.09188          |                   |            |                              | 0.00                   | 0                        |                     |
| <b>Total PARS02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                 |                     |
| <b>Total For PARS02</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                 |                     |
| PEP01 On 10/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.74320          |                   |            |                              | 0.00                   | 600,000,000              | 150,000.00          |
| <b>Total PEP01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>600,000,000</b>       | <b>150,000.00</b>   |
| <b>Total For PEP01</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>600,000,000</b>       | <b>150,000.00</b>   |
| PEP02 On 10/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.60908          |                   |            |                              | 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            | 100.78886          |                   |            |                              | 0.00                   | 1,600,000,000            | 400,000.00          |
| <b>Total PEP03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>1,600,000,000</b>     | <b>400,000.00</b>   |
| <b>Total For PEP03</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>1,600,000,000</b>     | <b>400,000.00</b>   |
| PEP04 On 05/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.17504          |                   |            |                              | 0.00                   | 0                        | 5,000,000.00        |
| <b>Total PEP04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                 | <b>5,000,000.00</b> |
| <b>Total For PEP04</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                 | <b>5,000,000.00</b> |
| PMM56 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.82760           |                   |            |                              | 0.00                   | 0                        |                     |
| <b>Total PMM56 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                 |                     |
| <b>Total For PMM56</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                 |                     |
| PMM57 On 08/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.07990          |                   |            |                              | 0.00                   | 0                        |                     |
| <b>Total PMM57 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                 |                     |
| <b>Total For PMM57</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>                 |                     |
| PMM58 On 28/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.82279           |                   |            |                              | 0.00                   | 1,800,000,000            | 450,000.00          |
| <b>Total PMM58 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>1,800,000,000</b>     | <b>450,000.00</b>   |
| <b>Total For PMM58</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>1,800,000,000</b>     | <b>450,000.00</b>   |
| R186 On 21/12/2026 Spot Bond   |        |            | 8.55500   | 108.02820 | 8.50000            | 108.18692          |                   |            | 451,002,156,180,000.00       | 1,922,969,276,000      | 1,046,519,504,100        |                     |
| <b>Total R186 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,002,156,180,000.00</b>  | <b>922,969,276,000</b> | <b>1,046,519,504,100</b> |                     |
| <b>Total For R186</b>          |        |            |           |           |                    |                    |                   |            | <b>1,002,156,180,000.00</b>  | <b>922,969,276,000</b> | <b>1,046,519,504,100</b> |                     |
| R197 On 07/12/2023 Spot Bond   |        |            | 3.55000   | 330.51009 | 3.55000            | 330.44500          |                   |            | 661,045,500,000,000.00       | 186,210,000,000        | 523,690,000,000          |                     |
| <b>Total R197 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,045,500,000,000.00</b>  | <b>186,210,000,000</b> | <b>523,690,000,000</b>   |                     |
| <b>Total For R197</b>          |        |            |           |           |                    |                    |                   |            | <b>1,045,500,000,000.00</b>  | <b>186,210,000,000</b> | <b>523,690,000,000</b>   |                     |
| R202 On 07/12/2033 Spot Bond   |        |            | 4.67000   | 246.64982 | 4.69000            | 246.16456          |                   |            | 213,759,106,760,000.00       | 45,772,828,000         | 96,561,099,900           |                     |
| <b>Total R202 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>13,759,106,760,000.00</b> | <b>45,772,828,000</b>  | <b>96,561,099,900</b>    |                     |
| <b>Total For R202</b>          |        |            |           |           |                    |                    |                   |            | <b>13,759,106,760,000.00</b> | <b>45,772,828,000</b>  | <b>96,561,099,900</b>    |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded         | Op Interest              |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|--------------------------|--------------------------|
| R2023 On 28/02/2023 Spot Bond |        |            | 7.46500   | 99.87744  | 7.46500            | 99.85704           |                   |            | 493,809,750,000,000.00       | 66,150,000,000           | 142,550,000,000          |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>13,809,750,000,000.00</b> | <b>66,150,000,000</b>    | <b>142,550,000,000</b>   |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>13,809,750,000,000.00</b> | <b>66,150,000,000</b>    | <b>142,550,000,000</b>   |
| R2030 On 31/01/2030 Spot Bond |        |            | 10.09500  | 90.20085  | 9.99500            | 90.63589           |                   |            | 649,894,872,838,500.00       | 1,550,261,998,300        | 1,983,151,758,600        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>19,894,872,838,500.00</b> | <b>550,261,998,300</b>   | <b>1,983,151,758,600</b> |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>19,894,872,838,500.00</b> | <b>550,261,998,300</b>   | <b>1,983,151,758,600</b> |
| R2032 On 31/03/2032 Spot Bond |        |            | 10.69000  | 89.29020  | 10.61000           | 89.68102           |                   |            | 729,669,871,677,000.00       | 910,165,563,300          | 1,687,844,323,400        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>29,669,871,677,000.00</b> | <b>910,165,563,300</b>   | <b>1,687,844,323,400</b> |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>29,669,871,677,000.00</b> | <b>910,165,563,300</b>   | <b>1,687,844,323,400</b> |
| R2035 On 28/02/2035 Spot Bond |        |            | 11.15500  | 84.96361  | 11.08500           | 85.34751           |                   |            | 178,994,543,316,000.00       | 1,360,734,607,200        | 1,201,744,757,600        |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>18,994,543,316,000.00</b> | <b>360,734,607,200</b>   | <b>201,744,757,600</b>   |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>18,994,543,316,000.00</b> | <b>360,734,607,200</b>   | <b>201,744,757,600</b>   |
| R2037 On 31/01/2037 Spot Bond |        |            | 11.42500  | 80.34313  | 11.35500           | 80.72930           |                   |            | 854,841,103,715,000.00       | 1,650,314,319,800        | 1,998,174,816,300        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>14,841,103,715,000.00</b> | <b>650,314,319,800</b>   | <b>1,998,174,816,300</b> |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>14,841,103,715,000.00</b> | <b>650,314,319,800</b>   | <b>1,998,174,816,300</b> |
| R2040 On 31/01/2040 Spot Bond |        |            | 11.53500  | 81.84509  | 11.51500           | 81.94549           |                   |            | 897,894,414,882,500.00       | 684,689,589,500          | 1,273,706,340,600        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>17,894,414,882,500.00</b> | <b>684,689,589,500</b>   | <b>273,706,340,600</b>   |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>17,894,414,882,500.00</b> | <b>684,689,589,500</b>   | <b>273,706,340,600</b>   |
| R2044 On 31/01/2044 Spot Bond |        |            | 11.60000  | 78.26694  | 11.57000           | 78.43342           |                   |            | 172,518,179,920,000.00       | 532,113,636,200          | 1,932,791,106,500        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>2,518,179,920,000.00</b>  | <b>532,113,636,200</b>   | <b>1,932,791,106,500</b> |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>2,518,179,920,000.00</b>  | <b>532,113,636,200</b>   | <b>1,932,791,106,500</b> |
| R2048 On 28/02/2048 Spot Bond |        |            | 11.49000  | 77.46987  | 11.46500           | 77.61046           |                   |            | 909,611,147,734,000.00       | 2,603,099,316,600        | 1,653,447,688,600        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>19,611,147,734,000.00</b> | <b>603,099,316,600</b>   | <b>553,447,688,600</b>   |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>19,611,147,734,000.00</b> | <b>603,099,316,600</b>   | <b>553,447,688,600</b>   |
| R209 On 31/03/2036 Spot Bond  |        |            | 11.20500  | 68.85411  | 11.14000           | 69.16623           |                   |            | 259,864,164,241,000.00       | 1,004,896,400,200        | 718,178,081,000          |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>19,864,164,241,000.00</b> | <b>1,004,896,400,200</b> | <b>718,178,081,000</b>   |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>19,864,164,241,000.00</b> | <b>1,004,896,400,200</b> | <b>718,178,081,000</b>   |
| R210 On 31/03/2028 Spot Bond  |        |            | 3.89000   | 223.12897 | 3.88000            | 223.18693          |                   |            | 16,299,100,000,000.00        | 4,190,000,000            | 327,194,266,500          |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>16,299,100,000,000.00</b> | <b>4,190,000,000</b>     | <b>327,194,266,500</b>   |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>16,299,100,000,000.00</b> | <b>4,190,000,000</b>     | <b>327,194,266,500</b>   |
| R213 On 28/02/2031 Spot Bond  |        |            | 10.47000  | 81.36933  | 10.39000           | 81.72209           |                   |            | 181,339,523,111,000.00       | 399,363,851,300          | 1,083,754,751,900        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>31,339,523,111,000.00</b> | <b>399,363,851,300</b>   | <b>1,083,754,751,900</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>31,339,523,111,000.00</b> | <b>399,363,851,300</b>   | <b>1,083,754,751,900</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 11.40500  | 62.71797  | 11.38500           | 62.80516           |                   |            | 320,437,934,071,000.00       | 554,181,318,200          | 546,509,294,400          |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>20,437,934,071,000.00</b> | <b>554,181,318,200</b>   | <b>546,509,294,400</b>   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                 | Contracts Traded     | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|----------------------|-------------------|
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            |  | 20,437,934,071,000.00 | 554,181,318,200      | 546,509,294,40    |
| RDFB1 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.73831          |                   |            |  | 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            | 102.14331          |                   |            |  | 0.00                  | 0                    |                   |
| <b>Total RDFB15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>             |                   |
| <b>Total For RDFB15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>             |                   |
| RDFB1 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60504          |                   |            |  | 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            | 100.82066          |                   |            |  | 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>             |                   |
| RDFB2 On 22/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.51154          |                   |            |  | 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            | 101.89996          |                   |            |  | 0.00                  | 0                    |                   |
| <b>Total RDFB21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>             |                   |
| <b>Total For RDFB21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>             |                   |
| RDFB2 On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.40688          |                   |            |  | 0.00                  | 1,600,000,000        | 400,000,00        |
| <b>Total RDFB24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>1,600,000,000</b> | <b>400,000,00</b> |
| <b>Total For RDFB24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>1,600,000,000</b> | <b>400,000,00</b> |
| RDFB2 On 28/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22045          |                   |            |  | 0.00                  | 0                    |                   |
| <b>Total RDFB26 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>             |                   |
| <b>Total For RDFB26</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>             |                   |
| RDFB2 On 26/07/2024 Spot Bond |        |            |           |           | 0.00000            | 101.45344          |                   |            |  | 0.00                  | 3,200,000,000        | 800,000,00        |
| <b>Total RDFB27 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>3,200,000,000</b> | <b>800,000,00</b> |
| <b>Total For RDFB27</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>3,200,000,000</b> | <b>800,000,00</b> |
| RDFG0 On 21/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.78102          |                   |            |  | 0.00                  | 0                    |                   |
| <b>Total RDFG01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>             |                   |
| <b>Total For RDFG01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>             |                   |
| RDFG0 On 21/09/2027 Spot Bond |        |            |           |           | 0.00000            | 101.28579          |                   |            |  | 0.00                  | 0                    |                   |
| <b>Total RDFG02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>             |                   |
| <b>Total For RDFG02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>             |                   |
| RDFG0 On 21/09/2029 Spot Bond |        |            |           |           | 0.00000            | 101.56026          |                   |            |  | 0.00                  | 0                    |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total RDFG03 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RDFG03</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RDFG0 On 21/09/2032 Spot Bond |        |            |           |           | 0.00000            | 101.61075          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RDFG04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RDFG04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RDFG0 On 09/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.78970          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RDFG05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RDFG05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RDFG0 On 09/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.80584          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RDFG06 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RDFG06</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED13 On 13/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.50535          |                   |            |  | 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>         |                   |
| RED15 On 31/01/2028 Spot Bond |        |            |           |           | 0.00000            | 96.06132           |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED151 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RED151</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED16 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 102.63992          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED162 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RED162</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED17 On 14/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.22532          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED171 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RED171</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED30 On 17/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.14445          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED302 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RED302</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED40 On 29/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.77222          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED402 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RED402</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED50 On 05/12/2023 Spot Bond |        |            |           |           | 0.00000            | 102.60401          |                   |            |  | 0.00        | 0                |                   |
| <b>Total RED501 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For RED501</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| RED60 On 09/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.34414          |                   |            |  | 0.00        | 0                | 410,000,00        |
| <b>Total RED603 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>410,000,00</b> |
| <b>Total For RED603</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>410,000,00</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         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| RED70 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.30075          |                   |            |  | 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            | 101.47913          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total RED705 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For RED705</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| RES49 On 03/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63106          |                   |            |  | 0.00        | 800,000,000          | 200,000,000        |
| <b>Total RES49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b>   | <b>200,000,000</b> |
| <b>Total For RES49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b>   | <b>200,000,000</b> |
| RES50 On 22/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.05228          |                   |            |  | 0.00        | 1,200,000,000        | 300,000,000        |
| <b>Total RES50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| <b>Total For RES50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| RES52 On 07/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80773          |                   |            |  | 0.00        | 1,200,000,000        | 300,000,000        |
| <b>Total RES52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| <b>Total For RES52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b> |
| RES53 On 20/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.57284          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total RES53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For RES53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| RES59 On 13/10/2027 Spot Bond |        |            |           |           | 0.00000            | 100.94077          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total RES59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For RES59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| RES60 On 06/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.80956          |                   |            |  | 0.00        | 1,000,000,000        | 250,000,000        |
| <b>Total RES60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>250,000,000</b> |
| <b>Total For RES60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>250,000,000</b> |
| RES61 On 15/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.64327          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total RES61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For RES61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| RES62 On 13/02/2028 Spot Bond |        |            |           |           | 0.00000            | 100.19739          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total RES62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For RES62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| RFCA1 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.50441          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total RFCA1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For RFCA1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| RFCA2 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.49927          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total RFCA2 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 RFCA2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RFCA1 On 20/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.56951          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total RFCA1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RFCB1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RFCB2 On 20/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.55238          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total RFCB2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RFCC1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RFCC1 On 20/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.64657          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total RFCC1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RFCC2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RFCC2 On 20/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.62944          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total RFCC2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RFCD1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RFCD1 On 20/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.83483          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total RFCD1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RFCD2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RFCD2 On 20/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.81772          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total RFCD2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RMBI06</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 RN2027</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RN2027 On 11/07/2027 Spot Bond |        |            |           |           | 0.00000            | 103.11185          |                   |            |  | 0.00        | 1,500,000,000        | 7,000,000,000        |
| <b>Total RN2027 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,500,000,000</b> | <b>7,000,000,000</b> |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,500,000,000</b> | <b>7,000,000,000</b> |
| RW23 On 10/12/2023 Spot Bond   |        |            | 9.36500   | 102.01602 | 9.36500            | 101.99037          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RW28 On 10/12/2028 Spot Bond   |        |            | 11.20500  | 98.03556  | 11.20500           | 98.00620           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RW31</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RW31 On 30/06/2031 Spot Bond   |        |            | 11.69000  | 96.28521  | 11.69000           | 96.25516           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total RW31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RWL26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RWL26 On 30/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.93080          |                   |            |  | 0.00        | 0                    |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded   | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|--------------------|------------|
| <b>Total RWL26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For RWL26</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           |            |
| RWL28 On 30/06/2028 Spot Bond  |        |            | 10.67500  | 97.53511  | 10.67500           | 97.50725           |                   |            |                              | 0.00                 | 0                  |            |
| <b>Total RWL28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For RWL28</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           |            |
| SBK24/ On 19/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                              | 0.00                 | 0                  |            |
| <b>Total SBK24/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For SBK24/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           |            |
| SBN02 On 02/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.65475          |                   |            |                              | 0.00                 | 0                  |            |
| <b>Total SBN02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For SBN02</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           |            |
| SBN03 On 03/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.94794          |                   |            |                              | 0.00                 | 0                  |            |
| <b>Total SBN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For SBN03</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           |            |
| SBS20 On 15/05/2026 Spot Bond  |        |            | 9.10000   | 105.32632 | 9.10000            | 105.30044          |                   |            |                              | 0.00                 | 0                  |            |
| <b>Total SBS20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           |            |
| <b>Total For SBS20</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>           |            |
| SBS21 On 15/05/2026 Spot Bond  |        |            |           |           | 0.00000            | 102.65561          |                   |            |                              | 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  |        |            | 8.56500   | 101.51695 | 8.56500            | 101.49342          |                   |            | 22,269,000,000,000.00        | 2,600,000,000        | 960,000,000        |            |
| <b>Total SBS27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>22,269,000,000,000.00</b> | <b>2,600,000,000</b> | <b>960,000,000</b> |            |
| <b>Total For SBS27</b>         |        |            |           |           |                    |                    |                   |            | <b>22,269,000,000,000.00</b> | <b>2,600,000,000</b> | <b>960,000,000</b> |            |
| SBS3 On 25/05/2026 Spot Bond   |        |            | 9.14000   | 99.39775  | 9.14000            | 99.37322           |                   |            | 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  |        |            | 9.41000   | 103.21068 | 9.41000            | 103.18461          |                   |            | 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  |        |            | 8.93000   | 106.01762 | 8.93000            | 105.99204          |                   |            | 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  |        |            | 8.92500   | 100.87852 | 8.92500            | 100.85419          |                   |            | 0.00                         | 0                    |                    |            |
| <b>Total SBS38 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                    |            |
| <b>Total For SBS38</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                    |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| SBS39 On 29/01/2030 Spot Bond |        |            | 10.16000  | 98.42875  | 10.16000           | 98.40180           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBS42 On 12/11/2025 Spot Bond |        |            | 9.03000   | 106.77448 | 9.03000            | 106.74843          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBS43 On 12/11/2027 Spot Bond |        |            | 9.49000   | 107.98366 | 9.49000            | 107.95601          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBS43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBS43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBS51 On 31/01/2024 Spot Bond |        |            | 8.93000   | 8.93000   | 8.93000            | 101.30371          |                   |            |  | 0.00        | 0                  | 600,000,00        |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>600,000,00</b> |
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>600,000,00</b> |
| SBS52 On 29/01/2030 Spot Bond |        |            |           |           | 0.00000            | 102.92235          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 102.55480          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBS57 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 102.56313          |                   |            |  | 0.00        | 60,000,000         | 30,000,00         |
| <b>Total SBS57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b>  | <b>30,000,00</b>  |
| <b>Total For SBS57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b>  | <b>30,000,00</b>  |
| SBS58 On 12/06/2027 Spot Bond |        |            |           |           | 0.00000            | 103.75160          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SBS58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SBS58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SBS62 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91495          |                   |            |  | 0.00        | 80,000,000         | 40,000,00         |
| <b>Total SBS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b>  | <b>40,000,00</b>  |
| <b>Total For SBS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b>  | <b>40,000,00</b>  |
| SBS63 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 101.41790          |                   |            |  | 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            | 101.37525          |                   |            |  | 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            | 100.50171          |                   |            |  | 0.00        | 100,000,000        | 50,000,00         |
| <b>Total SBS65 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</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 SBS65</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 100,000,000      | 50,000,000 |
| SBS67 On 26/06/2029 Spot Bond |        |            |           |           | 0.00000            | 101.88641          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS67</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS68 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.17662          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS68 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS68</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS69 On 02/12/2034 Spot Bond |        |            |           |           | 0.00000            | 99.78120           |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS69</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS70 On 02/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.52039          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS70 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS70</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS71 On 02/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.59115          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS71</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS72 On 02/02/2029 Spot Bond |        |            |           |           | 0.00000            | 99.92327           |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS72</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS74 On 26/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.66109          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS74</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS75 On 26/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.79164          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS75</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS76 On 26/04/2032 Spot Bond |        |            |           |           | 0.00000            | 101.17466          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS76</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS77 On 19/10/2027 Spot Bond |        |            |           |           | 0.00000            | 101.15477          |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS77</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS78 On 01/12/2025 Spot Bond |        |            |           |           | 0.00000            | 99.81722           |                   |            |  | 0.00  | 0                |            |
| <b>Total SBS78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| <b>Total For SBS78</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |            |
| SBS79 On 01/06/2028 Spot Bond |        |            |           |           | 0.00000            | 100.01894          |                   |            |  | 0.00  | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SBS79 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS79</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS80 On 03/02/2028 Spot Bond  |        |            | 9.69000   | 9.69000   | 9.69000            | 98.36106           |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS80 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS80</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 4.45000   | 328.25718 | 4.45000            | 328.18457          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 5.59000   | 5.59000   | 5.59000            | 227.73794          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBSS0 On 19/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.89751           |                   |            |  | 0.00        | 0                |            |
| <b>Total SBSS01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBSS01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBSS0 On 19/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 99.29710           |                   |            |  | 0.00        | 0                |            |
| <b>Total SBSS02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBSS02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBT10 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 104.29046          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBT10 On 30/09/2025 Spot Bond  |        |            |           |           | 0.00000            | 105.72157          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBT10 On 31/03/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBT10 On 31/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 102.03317          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBT10 On 08/04/2027 Spot Bond  |        |            |           |           | 0.00000            | 103.35365          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBT10 On 13/07/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.88028          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT108 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT108</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SBT10 On 31/12/2027 Spot Bond |        |            |           |           | 0.00000            | 101.80213          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT109 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT109</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBT20 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45005          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT202 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT202</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBT20 On 03/12/2023 Spot Bond |        |            | 9.32000   | 103.07261 | 9.32000            | 103.04681          |                   |            |  | 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>         |            |
| SBT20 On 16/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.88442          |                   |            |  | 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>         |            |
| SBT20 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.61396          |                   |            |  | 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>         |            |
| SBT20 On 25/06/2025 Spot Bond |        |            |           |           | 0.00000            | 106.09122          |                   |            |  | 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>         |            |
| SBT20 On 28/11/2025 Spot Bond |        |            |           |           | 0.00000            | 102.22552          |                   |            |  | 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>         |            |
| SBT20 On 29/06/2026 Spot Bond |        |            |           |           | 0.00000            | 102.30738          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBT209 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBT209</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLI5 On 16/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.76200          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLI5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLI5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLI6 On 16/08/2028 Spot Bond  |        |            |           |           | 0.00000            | 100.36200          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLI6 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLI6</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLI7 On 16/08/2028 Spot Bond  |        |            | 9.45000   | 95.80625  | 9.45000            | 95.78181           |                   |            |  | 0.00        | 0                |            |
| <b>Total SLI7 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SLI7</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SLRA6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39835          |                   |            |  | 0.00        | 0                |            |
| <b>Total SLRA6 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 SLRA6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| SLRA7 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.15257          |                   |            |  | 0.00                 | 0                |            |
| <b>Total SLRA7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| <b>Total For SLRA7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| SLRA8 On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.15096          |                   |            |  | 0.00                 | 0                |            |
| <b>Total SLRA8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| <b>Total For SLRA8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| SLRA9 On 15/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.15567          |                   |            |  | 0.00                 | 0                |            |
| <b>Total SLRA9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| <b>Total For SLRA9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| SLRB6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15905          |                   |            |  | 0.00                 | 0                |            |
| <b>Total SLRB6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| <b>Total For SLRB6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| SLRB7 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.15741          |                   |            |  | 0.00                 | 0                |            |
| <b>Total SLRB7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| <b>Total For SLRB7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| SLRB8 On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.15418          |                   |            |  | 0.00                 | 0                |            |
| <b>Total SLRB8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| <b>Total For SLRB8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| SLRB9 On 15/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.15888          |                   |            |  | 0.00                 | 0                |            |
| <b>Total SLRB9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| <b>Total For SLRB9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| SLRC6 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.16227          |                   |            |  | 0.00                 | 0                |            |
| <b>Total SLRC6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| <b>Total For SLRC6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| SLRC7 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16143          |                   |            |  | 0.00                 | 0                |            |
| <b>Total SLRC7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| <b>Total For SLRC7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| SLRC8 On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.16062          |                   |            |  | 0.00                 | 0                |            |
| <b>Total SLRC8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| <b>Total For SLRC8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| SLRC9 On 15/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.16528          |                   |            |  | 0.00                 | 0                |            |
| <b>Total SLRC9 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| <b>Total For SLRC9</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>          | <b>0</b>         |            |
| SNT03 On 12/04/2023 Spot Bond |        |            | 9.16000   | 104.59875 | 9.16000            | 104.57283          |                   |            |  | 7,328,000,000,000.00 | 800,000,000      | 200,000,00 |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                       | Contracts Traded     | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|----------------------|--------------------|
| <b>Total SNT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>7,328,000,000,000.00</b> | <b>800,000,000</b>   | <b>200,000,000</b> |
| <b>Total For SNT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>7,328,000,000,000.00</b> | <b>800,000,000</b>   | <b>200,000,000</b> |
| SNT05 On 30/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.82574           |                   |            |  | 0.00                        | 0                    |                    |
| <b>Total SNT05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                    |
| <b>Total For SNT05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                    |
| SNT06 On 16/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.50788          |                   |            |  | 0.00                        | 0                    |                    |
| <b>Total SNT06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                    |
| <b>Total For SNT06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                    |
| SOL01 On 17/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.82313          |                   |            |  | 0.00                        | 0                    |                    |
| <b>Total SOL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                    |
| <b>Total For SOL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                    |
| SOL02 On 17/10/2027 Spot Bond |        |            |           |           | 0.00000            | 101.36187          |                   |            |  | 0.00                        | 400,000,000          | 200,000,000        |
| <b>Total SOL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>400,000,000</b>   | <b>200,000,000</b> |
| <b>Total For SOL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>400,000,000</b>   | <b>200,000,000</b> |
| SPDA1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.52838          |                   |            |  | 0.00                        | 0                    |                    |
| <b>Total SPDA13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                    |
| <b>Total For SPDA13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                    |
| SPDA1 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00003          |                   |            |  | 0.00                        | 2,000,000,000        | 500,000,000        |
| <b>Total SPDA14 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>2,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For SPDA14</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>2,000,000,000</b> | <b>500,000,000</b> |
| SPDA1 On 21/08/2026 Spot Bond |        |            |           |           | 0.00000            | 100.00002          |                   |            |  | 0.00                        | 0                    |                    |
| <b>Total SPDA15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                    |
| <b>Total For SPDA15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                    |
| SPDA1 On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00003          |                   |            |  | 0.00                        | 2,000,000,000        | 500,000,000        |
| <b>Total SPDA16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>2,000,000,000</b> | <b>500,000,000</b> |
| <b>Total For SPDA16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>2,000,000,000</b> | <b>500,000,000</b> |
| SPDA1 On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99989           |                   |            |  | 0.00                        | 0                    |                    |
| <b>Total SPDA17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                    |
| <b>Total For SPDA17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                    |
| SPG00 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.85345          |                   |            |  | 0.00                        | 0                    |                    |
| <b>Total SPG004 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                    |
| <b>Total For SPG004</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                    |
| SPG00 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 102.22247          |                   |            |  | 0.00                        | 800,000,000          | 200,000,000        |
| <b>Total SPG005 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>800,000,000</b>   | <b>200,000,000</b> |
| <b>Total For SPG005</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>800,000,000</b>   | <b>200,000,000</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| SPG007 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 102.09510          |                   |            |  | 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>             |                     |
| SPG009 On 15/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.34420          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SPG009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SPG009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SPG010 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.40768          |                   |            |  | 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>             |                     |
| SPG011 On 12/07/2025 Spot Bond |        |            |           |           | 0.00000            | 101.11932          |                   |            |  | 0.00        | 0                    | 500,000,00          |
| <b>Total SPG011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>500,000,00</b>   |
| <b>Total For SPG011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>500,000,00</b>   |
| SPGC03 On 12/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90243          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SPGC03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SPGC03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SSA07 On 15/05/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.42992          |                   |            |  | 0.00        | 2,000,000,000        | 500,000,00          |
| <b>Total SSA07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,00</b>   |
| <b>Total For SSA07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>500,000,00</b>   |
| SSA08 On 16/05/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.40258          |                   |            |  | 0.00        | 0                    | 2,500,000,00        |
| <b>Total SSA08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,500,000,00</b> |
| <b>Total For SSA08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,500,000,00</b> |
| SSN011 On 31/01/2025 Spot Bond |        |            | 4.84500   | 4.84500   | 4.84500            | 162.03161          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SSN017 On 21/12/2026 Spot Bond |        |            | 8.47500   | 108.29519 | 8.47500            | 108.27050          |                   |            |  | 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 |        |            | 9.88000   | 84.19207  | 9.88000            | 84.16964           |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SSN029 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94883          |                   |            |  | 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>             |                     |
| SSN040 On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.95672          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SSN040 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 SSN040</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04 On 13/10/2023 Spot Bond |        |            | 8.86500   | 104.09505 | 8.86500            | 104.07025          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN041 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN041</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04 On 31/01/2038 Spot Bond |        |            | 5.42000   | 116.03735 | 5.42000            | 116.00856          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN043 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN043</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04 On 09/02/2027 Spot Bond |        |            |           |           | 0.00000            | 99.33842           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN044 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN044</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04 On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.57072          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04 On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.49122          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN047 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN047</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN05 On 08/12/2023 Spot Bond |        |            | 4.58000   | 4.58000   | 4.58000            | 327.86018          |                   |            |  | 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>         |            |
| SSN06 On 31/01/2025 Spot Bond |        |            | 4.25000   | 4.25000   | 4.25000            | 163.84366          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN062 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN062</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06 On 31/01/2038 Spot Bond |        |            | 5.62000   | 5.62000   | 5.62000            | 113.30077          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN063 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN063</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06 On 31/03/2029 Spot Bond |        |            | 5.01000   | 5.01000   | 5.01000            | 115.28237          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN064 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN064</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06 On 31/03/2028 Spot Bond |        |            | 5.06000   | 5.06000   | 5.06000            | 211.29443          |                   |            |  | 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            | 99.82717           |                   |            |  | 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            | 99.82922           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SSN069 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN069</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.70526          |                   |            |  | 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            | 101.67932          |                   |            |  | 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            | 109.60472          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN075 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN075</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 102.27833          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.59829          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN077 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN077</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07: On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.97052          |                   |            |  | 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>         |            |
| SSN08: On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.84966           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08: On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.84748          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08: On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.38528          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN083 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN083</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08: On 07/12/2033 Spot Bond |        |            | 5.56500   | 5.56500   | 5.56500            | 228.22706          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08: On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.69313          |                   |            |  | 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>         |            |

| 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 31/01/2030 Spot Bond  |        |            |           |           | 0.00000            | 99.03169           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN093 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN093</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN09: On 28/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <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            | 101.92468          |                   |            |  | 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  |        |            | 10.66000  | 87.65977  | 10.66000           | 87.63463           |                   |            |  | 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 21/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.74904          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN102 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN102</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10: On 31/03/2028 Spot Bond  |        |            | 5.04000   | 211.53996 | 5.04000            | 211.48978          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN104 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN104</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN10: On 07/12/2033 Spot Bond  |        |            | 5.74500   | 224.79071 | 5.74500            | 224.73317          |                   |            |  | 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>         |            |
| SSN111: On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 95.75236           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN111 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN111</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN12: On 11/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.59507          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN120 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN120</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN12: On 31/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.80630          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN121 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN121</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN13: On 27/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 97.65647           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN139 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN139</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN14: On 03/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 97.41329           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN140 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 SSN140</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| SSN14: On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 97.80299           |                   |            |  | 0.00  | 0                |             |
| <b>Total SSN142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For SSN142</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| SSN15: On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00  | 0                |             |
| <b>Total SSN150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For SSN150</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| SSN16: On 08/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.68372          |                   |            |  | 0.00  | 0                |             |
| <b>Total SSN161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For SSN161</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| SSN17: On 28/02/2025 Spot Bond |        |            |           |           | 0.00000            | 101.49719          |                   |            |  | 0.00  | 0                |             |
| <b>Total SSN173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For SSN173</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| SSN17: On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 106.24312          |                   |            |  | 0.00  | 0                |             |
| <b>Total SSN174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For SSN174</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| SSN17: On 31/03/2046 Spot Bond |        |            | 4.75933   | 111.91075 | 4.75933            | 111.88505          |                   |            |  | 0.00  | 0                |             |
| <b>Total SSN175 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For SSN175</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| SSN17: On 31/12/2050 Spot Bond |        |            | 4.76132   | 45.99997  | 4.76132            | 112.01444          |                   |            |  | 0.00  | 0                |             |
| <b>Total SSN176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For SSN176</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| SSN17: On 28/09/2027 Spot Bond |        |            |           |           | 0.00000            | 101.56592          |                   |            |  | 0.00  | 0                |             |
| <b>Total SSN178 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For SSN178</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| SSN18: On 09/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.63020          |                   |            |  | 0.00  | 2,000,000,000    | 500,000,000 |
| <b>Total SSN180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 2,000,000,000    | 500,000,000 |
| <b>Total For SSN180</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 2,000,000,000    | 500,000,000 |
| SSN18: On 14/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.53565          |                   |            |  | 0.00  | 0                |             |
| <b>Total SSN181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For SSN181</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| SSN18: On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.41548          |                   |            |  | 0.00  | 0                |             |
| <b>Total SSN182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| <b>Total For SSN182</b>        |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |             |
| SSN18: On 18/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02191          |                   |            |  | 0.00  | 0                |             |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total SSN183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SSN183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SSN183 On 28/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.56464          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SSN184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SSN184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SSN184 On 17/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    | 10,000,000.00        |
| <b>Total SSN185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>10,000,000.00</b> |
| <b>Total For SSN185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>10,000,000.00</b> |
| SST201 On 08/12/2026 Spot Bond |        |            |           |           | 0.00000            | 102.39256          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SST201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SST201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SST202 On 31/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.80454           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SST202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SST202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| STF001 On 01/03/2027 Spot Bond |        |            |           |           | 0.00000            | 102.18167          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total STF001 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For STF001</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| STF002 On 01/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.83276           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total STF002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For STF002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 8.99000   | 103.59182 | 8.99000            | 103.56679          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| T16A10 On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.07363          |                   |            |  | 0.00        | 1,200,000,000        | 300,000,000          |
| <b>Total T16A10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b>   |
| <b>Total For T16A10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,200,000,000</b> | <b>300,000,000</b>   |
| T17A11 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.06631          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total T17A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For T17A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| T17A12 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00947          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total T17A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For T17A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| T17A13 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.08523          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total T17A13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For T17A13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| T17A21 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99980           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total T17A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For T17A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| T17A22 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.73943           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total T17A22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For T17A22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| T17A23 On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99980           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total T17A23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For T17A23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| T17A31 On 21/02/2026 Spot Bond |        |            | 7.12000   | 100.25868 | 7.12000            | 100.23931          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total T17A31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For T17A31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| T17A32 On 21/02/2026 Spot Bond |        |            | 7.63000   | 100.25806 | 7.63000            | 100.23732          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total T17A32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For T17A32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| T18A11 On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.93356           |                   |            |  | 0.00        | 600,000,000        | 150,000,000        |
| <b>Total T18A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>150,000,000</b> |
| <b>Total For T18A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>150,000,000</b> |
| T18A12 On 21/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00003          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total T18A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For T18A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| T18A21 On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99988           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total T18A21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For T18A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| T18A22 On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99988           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total T18A22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For T18A22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| T18A32 On 21/08/2027 Spot Bond |        |            | 9.20000   | 100.92959 | 9.20000            | 100.90452          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total T18A32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For T18A32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| TC001 On 15/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.11476          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total TC001 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For TC001</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| TC002 On 15/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.17625          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total TC002 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 TC002</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TFS154 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.21215          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TFS154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TFS15€ On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.98454           |                   |            |  | 0.00        | 0                | 18,050,000,00        |
| <b>Total TFS156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,050,000,00</b> |
| <b>Total For TFS156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,050,000,00</b> |
| TFS157 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15662          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TFS157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TFS157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TFS15€ On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.76729          |                   |            |  | 0.00        | 0                | 3,000,000,00         |
| <b>Total TFS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000,00</b>  |
| <b>Total For TFS159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,000,000,00</b>  |
| TFS16z On 27/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.18439          |                   |            |  | 0.00        | 0                | 14,600,000,00        |
| <b>Total TFS162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,600,000,00</b> |
| <b>Total For TFS162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>14,600,000,00</b> |
| TFS164 On 22/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.85686          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TFS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TFS164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TFS16€ On 15/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70004          |                   |            |  | 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            | 100.73551          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TFS166 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TFS166</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TFS167 On 27/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TFS167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TFS167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TFS16€ On 27/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.88001          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TFS168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TFS168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TFS16€ On 30/11/2024 Spot Bond |        |            |           |           | 0.00000            | 99.74812           |                   |            |  | 0.00        | 0                |                      |
| <b>Total TFS169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TFS169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TFS17C On 30/11/2026 Spot Bond |        |            |           |           | 0.00000            | 99.58816           |                   |            |  | 0.00        | 0                |                      |

| Contract Details                          | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total TFS170 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For TFS170</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| TFS171 <sub>On</sub> 22/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01437          |                   |            |  | 0.00        | 685,000,000        | 171,250,00        |
| <b>Total TFS171 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>685,000,000</b> | <b>171,250,00</b> |
| <b>Total For TFS171</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>685,000,000</b> | <b>171,250,00</b> |
| TFS172 <sub>On</sub> 22/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.07737          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total TFS172 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For TFS172</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| TFS173 <sub>On</sub> 30/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.49218          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total TFS173 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For TFS173</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| TFS174 <sub>On</sub> 30/01/2028 Spot Bond |        |            |           |           | 0.00000            | 100.50458          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total TFS174 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For TFS174</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| TH10A <sub>On</sub> 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>           |                   |
| TH16A <sub>On</sub> 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.00004          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total TH16A2 SPOT</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For TH16A2</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| TH16A <sub>On</sub> 21/08/2024 Spot Bond  |        |            | 8.40000   | 100.14717 | 8.40000            | 100.12441          |                   |            |  | 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 <sub>On</sub> 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.00004          |                   |            |  | 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 <sub>On</sub> 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.00004          |                   |            |  | 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 <sub>On</sub> 21/08/2024 Spot Bond  |        |            | 5.67000   | 100.14316 | 5.67000            | 100.12769          |                   |            |  | 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 <sub>On</sub> 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.00004          |                   |            |  | 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>           |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH16B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.13805          |                   |            |  | 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            | 100.00005          |                   |            |  | 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            | 100.00005          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.00007          |                   |            |  | 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            | 100.00006          |                   |            |  | 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            | 100.00012          |                   |            |  | 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            | 100.00016          |                   |            |  | 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            | 100.00014          |                   |            |  | 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            | 99.99974           |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17B: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99976           |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17B: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99977           |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH17B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH17C: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99969           |                   |            |  | 0.00        | 0                |            |
| <b>Total TH17C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                 | Contracts Traded      | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|------------|
| <b>Total For TH17C1</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| TH17C: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99972           |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total TH17C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For TH17C2</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| TH17C: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99973           |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total TH17C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For TH17C3</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99942           |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total TH17D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For TH17D1</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99947           |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total TH17D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For TH17D2</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| TH17D: On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 99.99951           |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total TH17D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For TH17D3</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| TH17O: On 21/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00006          |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total TH17O3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For TH17O3</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| TH17O: On 21/02/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 150,000,000,000,000.00       | 11,500,000,000        | 12,500,000,000        |            |
| <b>Total TH17O4 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>11,500,000,000</b> | <b>12,500,000,000</b> |            |
| <b>Total For TH17O4</b>        |        |            |           |           |                    |                    |                   |            | <b>50,000,000,000,000.00</b> | <b>11,500,000,000</b> | <b>12,500,000,000</b> |            |
| TH18B: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99986           |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total TH18B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For TH18B1</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| TH18B: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.81843           |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total TH18B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For TH18B2</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| TH18C: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99981           |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total TH18C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For TH18C1</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| TH18C: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99982           |                   |            |                              | 0.00                  | 0                     |            |
| <b>Total TH18C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For TH18C2</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>           | <b>0</b>              |            |
| TH18D: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99972           |                   |            |                              | 0.00                  | 0                     |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total TH18D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH18D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH18D: On 21/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.99974           |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH18D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH18D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH18O On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.00007          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH18O1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH18O1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TH18O: On 21/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00003          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TH18O2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TH18O2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TL25 On 04/09/2024 Spot Bond   |        |            | 9.08500   | 100.41933 | 9.08500            | 105.16678          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TL25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TL25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TL26 On 25/11/2024 Spot Bond   |        |            |           |           | 0.00000            | 101.46776          |                   |            |  | 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            | 100.83794          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TL27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TL27</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TL28 On 24/04/2025 Spot Bond   |        |            | 8.97000   | 103.66069 | 8.97000            | 103.63571          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TL28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TL28</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TL29 On 24/04/2025 Spot Bond   |        |            |           |           | 0.00000            | 102.12195          |                   |            |  | 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            | 102.42765          |                   |            |  | 0.00        | 0                | 300,000,00        |
| <b>Total TL30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| <b>Total For TL30</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>300,000,00</b> |
| TL31 On 10/06/2026 Spot Bond   |        |            |           |           | 0.00000            | 102.40156          |                   |            |  | 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            | 100.69382          |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                               | Value       | Contracts Traded      | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-------------|-----------------------|----------------------|
| TN23 On 06/11/2023 Spot Bond   |        |            | 9.48500   | 104.06474 | 9.48500            | 104.03810          |                   |            |                               | 0.00        | 0                     | 200,000,00           |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              | <b>200,000,00</b>    |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              | <b>200,000,00</b>    |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 64.25167  | 100.00000          | 64.10789           |                   |            |                               | 0.00        | 0                     |                      |
| <b>Total TN23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For TN23/R2023</b>    |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              |                      |
| TN25 On 19/08/2025 Spot Bond   |        |            | 9.65000   | 99.75159  | 9.65000            | 99.72562           |                   |            | 136,894,900,000.00            |             | 14,186,000            | 1,684,477,60         |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>136,894,900,000.00</b>     |             | <b>14,186,000</b>     | <b>1,684,477,60</b>  |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            | <b>136,894,900,000.00</b>     |             | <b>14,186,000</b>     | <b>1,684,477,60</b>  |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 21.56211  | 100.00000          | 21.51386           |                   |            |                               | 0.00        | 0                     |                      |
| <b>Total TN25/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For TN25/R186</b>     |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              |                      |
| TN27 On 14/11/2027 Spot Bond   |        |            | 11.02000  | 94.78139  | 11.02000           | 94.75330           |                   |            | 133,895,204,000.00            |             | 12,150,200            | 21,070,965,00        |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>133,895,204,000.00</b>     |             | <b>12,150,200</b>     | <b>21,070,965,00</b> |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            | <b>133,895,204,000.00</b>     |             | <b>12,150,200</b>     | <b>21,070,965,00</b> |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 13.11118  | 100.00000          | 13.08183           |                   |            |                               | 0.00        | 0                     |                      |
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              |                      |
| TN29 On 07/02/2029 Spot Bond   |        |            | 10.92500  | 97.55740  | 10.92500           | 97.52874           |                   |            |                               | 0.00        | 0                     |                      |
| <b>Total TN29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For TN29</b>          |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              |                      |
| TN30 On 09/10/2030 Spot Bond   |        |            | 11.55500  | 98.64116  | 11.55500           | 98.61072           |                   |            | 80,681,632,000.00             |             | 6,982,400             | 912,047,90           |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>80,681,632,000.00</b>      |             | <b>6,982,400</b>      | <b>912,047,90</b>    |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            | <b>80,681,632,000.00</b>      |             | <b>6,982,400</b>      | <b>912,047,90</b>    |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 117.97272 | 8.00000            | 117.94729          |                   |            |                               | 0.00        | 0                     |                      |
| <b>Total TN30/R2030 SPOT</b>   |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For TN30/R2030</b>    |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              |                      |
| TN34 On 07/02/2034 Spot Bond   |        |            | 12.29200  | 94.86749  | 12.29200           | 94.83622           |                   |            |                               | 0.00        | 0                     |                      |
| <b>Total TN34 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              |                      |
| <b>Total For TN34</b>          |        |            |           |           |                    |                    |                   |            |                               | <b>0.00</b> | <b>0</b>              |                      |
| TN40 On 09/10/2040 Spot Bond   |        |            | 12.54500  | 91.35262  | 12.54500           | 91.32209           |                   |            | 282,709,327,810,000.00        |             | 22,535,618,000        | 9,147,144,50         |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>282,709,327,810,000.00</b> |             | <b>22,535,618,000</b> | <b>9,147,144,50</b>  |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            | <b>282,709,327,810,000.00</b> |             | <b>22,535,618,000</b> | <b>9,147,144,50</b>  |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 103.98980 | 10.75000           | 103.95989          |                   |            |                               | 0.00        | 0                     |                      |
| <b>Total TN40/R214 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 TN40/R214</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TNF25 On 14/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.36579          |                   |            |  | 0.00        | 0                |            |
| <b>Total TNF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TNF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TNF27 On 07/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.39376          |                   |            |  | 0.00        | 0                |            |
| <b>Total TNF27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TNF27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TNI33 On 28/02/2033 Spot Bond  |        |            | 6.00500   | 101.42574 | 6.00500            | 101.38928          |                   |            |  | 0.00        | 0                |            |
| <b>Total TNI33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TNI33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TR5A11 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.65882          |                   |            |  | 0.00        | 0                |            |
| <b>Total TR5A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TR5A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TR5A12 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.48911          |                   |            |  | 0.00        | 0                |            |
| <b>Total TR5A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TR5A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TR5A21 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.50780          |                   |            |  | 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>         |            |
| TR5A22 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.53350          |                   |            |  | 0.00        | 0                |            |
| <b>Total TR5A22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TR5A22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TR5A31 On 20/06/2026 Spot Bond |        |            | 7.52000   | 101.58247 | 7.52000            | 101.56187          |                   |            |  | 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>         |            |
| TRA4A3 On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95330          |                   |            |  | 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>         |            |
| TRA4A4 On 13/04/2024 Spot Bond |        |            | 8.86500   | 103.70684 | 8.86500            | 103.68213          |                   |            |  | 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>         |            |
| TRA4A7 On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.95330          |                   |            |  | 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>         |            |
| TRA4A8 On 13/04/2024 Spot Bond |        |            | 8.53000   | 103.20357 | 8.53000            | 103.17989          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 99.89641           |                   |            |  | 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            | 101.40674          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5B On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.62939          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5B On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.57802          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5C On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.91170          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA5C On 20/06/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.91170          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA5C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA5C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP26 On 10/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.66459           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP263 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP263</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP26 On 13/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 92.78250           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP264 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP264</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.94636          |                   |            |  | 0.00        | 0                |            |
| <b>Total TU1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TU1A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1B11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.66069          |                   |            |  | 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>         |            |
| TU1D1 On 31/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.13021          |                   |            |  | 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>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TWC42 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.72500          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC428 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC428</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC42 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 99.88291           |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC429 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC429</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC43 On 08/03/2023 Spot Bond |        |            |           |           | 0.00000            | 101.63038          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC430 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC430</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC43 On 01/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43023          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC431 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC431</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC43 On 13/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91096          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC432 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC432</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC43 On 13/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.17468          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC433 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC433</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC43 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.08220          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC434 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC434</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC43 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.83107          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC435 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC435</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC43 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57935          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC436 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC436</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UG26 On 09/03/2026 Spot Bond  |        |            | 10.82000  | 106.41674 | 10.82000           | 106.38576          |                   |            |  | 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            | 100.14699          |                   |            |  | 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            | 100.10276          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1A02 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 UU1A02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1A0: On 15/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14941          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1A04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1A04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1A0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.15987          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1A05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1A05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1A0: On 15/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.14618          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1A07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1A07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1A0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.16229          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1A08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1A08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1A0: On 15/05/2026 Spot Bond |        |            | 10.16500  | 10.16500  | 10.16500           | 102.12646          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1A09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1A09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1B0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.16229          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1B01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1B01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1B0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.16616          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1B02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1B02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1C0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.18321          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1C01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1C01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1C0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.18642          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1C02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1C02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| UU1C0: On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.18160          |                   |            |  | 0.00        | 0                |            |
| <b>Total UU1C03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For UU1C03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE11: On 20/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.87624          |                   |            |  | 0.00        | 0                |            |
| <b>Total VKE11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VKE11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE14: On 27/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.11050          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value            | Contracts Traded       | Opt Intere             |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------|------------------------|------------------------|
| <b>Total VKE14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                        |
| <b>Total For VKE14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                        |
| VKE16 On 14/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.87424          |                   |            |  | 0.00             | 0                      |                        |
| <b>Total VKE16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                        |
| <b>Total For VKE16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                        |
| VKE18 On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80725          |                   |            |  | 0.00             | 800,000,000            | 200,000,000            |
| <b>Total VKE18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>800,000,000</b>     | <b>200,000,000</b>     |
| <b>Total For VKE18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>800,000,000</b>     | <b>200,000,000</b>     |
| VKE19 On 27/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.26216          |                   |            |  | 0.00             | 1,600,000,000          | 400,000,000            |
| <b>Total VKE19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>1,600,000,000</b>   | <b>400,000,000</b>     |
| <b>Total For VKE19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>1,600,000,000</b>   | <b>400,000,000</b>     |
| VKE20 On 27/08/2027 Spot Bond |        |            |           |           | 0.00000            | 99.85736           |                   |            |  | 0.00             | 0                      |                        |
| <b>Total VKE20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                        |
| <b>Total For VKE20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                        |
| WHL03 On 02/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.42905          |                   |            |  | 0.00             | 1,400,000,000          | 350,000,000            |
| <b>Total WHL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>1,400,000,000</b>   | <b>350,000,000</b>     |
| <b>Total For WHL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>1,400,000,000</b>   | <b>350,000,000</b>     |
| <b>Total for SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>1.47e+017</b> | <b>115,651,865,400</b> | <b>537,533,594,400</b> |
| <b>Total for SPOT :</b>       |        |            |           |           |                    |                    |                   |            |  | <b>1.47e+017</b> | <b>115,651,865,400</b> | <b>537,533,594,400</b> |
| <b>Total Futures</b>          |        |            |           |           |                    |                    |                   |            |  | <b>1.47e+017</b> | <b>115,651,877,033</b> | <b>537,534,874,700</b> |
| <b>Total Options</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               | <b>111,200</b>         |
| <b>Grand Total:</b>           |        |            |           |           |                    |                    |                   |            |  | <b>1.47e+017</b> | <b>115,651,877,033</b> | <b>537,534,985,900</b> |