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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/07/2020

| 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 | 06/08/2020 | Bond Future |        |            | 12.01039  | 73.64231  | 12.06404           | 73.37059           |                   |            | 0.00        | 0                | 35            |
| ES33                     | On | 05/11/2020 | Bond Future |        |            | 12.27795  | 70.64276  | 12.33385           | 70.36854           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 04/02/2021 | Bond Future |        |            | 12.55300  | 71.46243  | 12.61134           | 71.18536           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 06/05/2021 | Bond Future |        |            | 12.83214  | 68.53313  | 12.89305           | 68.25294           |                   |            | 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 | 06/08/2020 | Bond Future |        |            | 12.38661  | 73.43457  | 12.43003           | 73.19184           |                   |            | 0.00        | 0                | 4,9           |
| ES42                     | On | 05/11/2020 | Bond Future |        |            | 12.64410  | 69.94920  | 12.68950           | 69.70429           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 04/02/2021 | Bond Future |        |            | 12.90068  | 70.76176  | 12.94815           | 70.51432           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 06/05/2021 | Bond Future |        |            | 13.17143  | 67.34287  | 13.22120           | 67.09267           |                   |            | 0.00        | 0                |               |
| <b>Total ES42 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,91</b>   |
| <b>Total For ES42</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,91</b>   |
| I2025                    | On | 06/08/2020 | Bond Future |        |            | 136.72748 | 136.72748 | 136.75120          | 136.75120          |                   |            | 0.00        | 0                | 6,0           |
| I2025                    | On | 05/11/2020 | Bond Future |        |            | 138.19936 | 138.19936 | 138.22402          | 138.22402          |                   |            | 0.00        | 0                |               |
| I2025                    | On | 04/02/2021 | Bond Future |        |            | 138.32876 | 138.32876 | 138.35430          | 138.35430          |                   |            | 0.00        | 0                |               |

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| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| I2025                     | On | 06/05/2021 | Bond Future |        |            | 140.00161 | 140.00161 | 140.02779          | 140.02779          |                   |            | 0.00                | 0                |              |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>6,04</b>  |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>6,04</b>  |
| I2029                     | On | 06/08/2020 | Bond Future |        |            | 97.85700  | 97.85700  | 97.87258           | 97.87258           |                   |            | 0.00                | 0                | 5,0          |
| I2029                     | On | 05/11/2020 | Bond Future |        |            | 97.78736  | 97.78736  | 97.80363           | 97.80363           |                   |            | 0.00                | 0                |              |
| I2029                     | On | 04/02/2021 | Bond Future |        |            | 98.94460  | 98.94460  | 98.96146           | 98.96146           |                   |            | 0.00                | 0                |              |
| I2029                     | On | 06/05/2021 | Bond Future |        |            | 99.00343  | 99.00343  | 99.02068           | 99.02068           |                   |            | 0.00                | 0                |              |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>5,01</b>  |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>5,01</b>  |
| I2033                     | On | 06/08/2020 | Bond Future |        |            | 91.75826  | 91.75826  | 91.77182           | 91.77182           |                   |            | 0.00                | 0                | 12,3         |
| I2033                     | On | 05/11/2020 | Bond Future |        |            | 91.54896  | 91.54896  | 91.56310           | 91.56310           |                   |            | 0.00                | 0                |              |
| I2033                     | On | 04/02/2021 | Bond Future |        |            | 92.63219  | 92.63219  | 92.64699           | 92.64699           |                   |            | 0.00                | 0                |              |
| I2033                     | On | 06/05/2021 | Bond Future |        |            | 92.53798  | 92.53798  | 92.55315           | 92.55315           |                   |            | 0.00                | 0                |              |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>12,37</b> |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>12,37</b> |
| I2038                     | On | 06/08/2020 | Bond Future |        |            | 102.05860 | 102.05860 | 102.07368          | 102.07368          |                   |            | 5,511,164.40        | 54               | 10,80        |
| I2038                     | On | 05/11/2020 | Bond Future |        |            | 103.15723 | 103.15723 | 103.17298          | 103.17298          |                   |            | 0.00                | 0                |              |
| I2038                     | On | 04/02/2021 | Bond Future |        |            | 102.68388 | 102.68388 | 102.70031          | 102.70031          |                   |            | 0.00                | 0                |              |
| I2038                     | On | 06/05/2021 | Bond Future |        |            | 103.92593 | 103.92593 | 103.94275          | 103.94275          |                   |            | 0.00                | 0                |              |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,511,164.40</b> | <b>54</b>        | <b>10,80</b> |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,511,164.40</b> | <b>54</b>        | <b>10,80</b> |
| I2046                     | On | 06/08/2020 | Bond Future |        |            | 91.79301  | 91.79301  | 91.80636           | 91.80636           |                   |            | 0.00                | 0                | 16,3         |
| I2046                     | On | 05/11/2020 | Bond Future |        |            | 91.01660  | 91.01660  | 91.03060           | 91.03060           |                   |            | 0.00                | 0                |              |
| I2046                     | On | 04/02/2021 | Bond Future |        |            | 92.09387  | 92.09387  | 92.10856           | 92.10856           |                   |            | 0.00                | 0                |              |
| I2046                     | On | 06/05/2021 | Bond Future |        |            | 91.42012  | 91.42012  | 91.43517           | 91.43517           |                   |            | 0.00                | 0                |              |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>16,35</b> |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>16,35</b> |
| I2050                     | On | 06/08/2020 | Bond Future |        |            | 91.62253  | 91.62253  | 91.63594           | 91.63594           |                   |            | 0.00                | 0                | 17,1         |
| I2050                     | On | 05/11/2020 | Bond Future |        |            | 92.60885  | 92.60885  | 92.62283           | 92.62283           |                   |            | 0.00                | 0                |              |
| I2050                     | On | 04/02/2021 | Bond Future |        |            | 91.81700  | 91.81700  | 91.83158           | 91.83158           |                   |            | 0.00                | 0                |              |
| I2050                     | On | 06/05/2021 | Bond Future |        |            | 92.92752  | 92.92752  | 92.94251           | 92.94251           |                   |            | 0.00                | 0                |              |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>17,16</b> |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>17,16</b> |
| R186                      | On | 06/08/2020 | Bond Future |        |            | 7.75118   | 115.06750 | 7.79902            | 114.81124          |                   | 9.12       | 19,101,205.00       | 166              | 73,1         |
| R186                      | On | 05/11/2020 | Bond Future |        |            | 7.93754   | 116.27789 | 7.98795            | 116.01955          |                   | 10.17      | 0.00                | 0                |              |
| R186                      | On | 04/02/2021 | Bond Future |        |            | 8.12157   | 112.34345 | 8.17482            | 112.08265          |                   | 9.73       | 0.00                | 0                |              |
| R186                      | On | 06/05/2021 | Bond Future |        |            | 8.31824   | 113.67679 | 8.37468            | 113.41316          |                   | 8.47       | 0.00                | 0                |              |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intere   |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| <b>Total R186 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>19,101,205.00</b> | <b>166</b>       | <b>73,12</b> |
| R186                     | On | 06/08/2020 | Bond Future | 7.45   | Call       |           |           | 408.94000          | 0.40894            | 424,650           | 8.80       | 0.00                 | 0                | 2,50         |
| R186                     | On | 06/08/2020 | Bond Future | 7.45   | Put        |           |           | 2,295.48000        | 2.29548            | 2,054,930         | 8.80       | 0.00                 | 0                | 2,50         |
| R186                     | On | 06/08/2020 | Bond Future | 9.00   | Put        |           |           | 23.71000           | 0.02371            | 12,450            | 10.04      | 0.00                 | 0                |              |
| R186                     | On | 06/08/2020 | Bond Future | 9.00   | Call       |           |           | 6,222.80000        | 6.22280            | 6,467,800         | 10.04      | 0.00                 | 0                | 90           |
| R186                     | On | 06/08/2020 | Bond Future | 8.00   | Put        |           |           | 675.92000          | 0.67592            | 533,150           | 9.12       | 0.00                 | 0                | 15,17        |
| R186                     | On | 06/08/2020 | Bond Future | 8.38   | Put        |           |           | 216.84000          | 0.21684            | 149,600           | 9.40       | 0.00                 | 0                |              |
| R186                     | On | 06/08/2020 | Bond Future | 8.36   | Call       |           |           | 3,182.06000        | 3.18206            | 3,367,870         | 9.38       | 0.00                 | 0                |              |
| R186                     | On | 06/08/2020 | Bond Future | 8.00   | Call       |           |           | 1,744.51000        | 1.74451            | 1,858,000         | 9.12       | 0.00                 | 0                | 90           |
| R186                     | On | 06/08/2020 | Bond Future | 8.25   | Call       |           |           | 2,706.01000        | 2.70601            | 2,872,440         | 9.27       | 0.00                 | 0                |              |
| R186                     | On | 06/08/2020 | Bond Future | 8.25   | Put        |           |           | 325.99000          | 0.32599            | 236,160           | 9.27       | 0.00                 | 0                |              |
| R186                     | On | 06/08/2020 | Bond Future | 8.36   | Put        |           |           | 231.18000          | 0.23118            | 160,730           | 9.38       | 0.00                 | 0                |              |
| R186                     | On | 06/08/2020 | Bond Future | 8.37   | Call       |           |           | 3,226.50000        | 3.22650            | 3,413,930         | 9.39       | 0.00                 | 0                |              |
| R186                     | On | 06/08/2020 | Bond Future | 8.37   | Put        |           |           | 223.91000          | 0.22391            | 155,080           | 9.39       | 0.00                 | 0                |              |
| R186                     | On | 06/08/2020 | Bond Future | 8.38   | Call       |           |           | 3,271.11000        | 3.27111            | 3,460,130         | 9.40       | 0.00                 | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.66   | Put        |           |           | 1,332.58000        | 1.33258            | 1,227,500         | 10.37      | 0.00                 | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.64   | Call       |           |           | 4,636.15000        | 4.63615            | 4,787,930         | 10.36      | 0.00                 | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.64   | Put        |           |           | 1,361.49000        | 1.36149            | 1,254,930         | 10.36      | 0.00                 | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.34   | Call       |           |           | 3,650.91000        | 3.65091            | 3,779,480         | 10.21      | 0.00                 | 0                | 3,50         |
| R186                     | On | 05/11/2020 | Bond Future | 9.26   | Call       |           |           | 6,973.30000        | 6.97330            | 7,164,700         | 10.85      | 0.00                 | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 9.26   | Put        |           |           | 696.97000          | 0.69697            | 630,030           | 10.85      | 0.00                 | 0                | 3,50         |
| R186                     | On | 05/11/2020 | Bond Future | 8.65   | Call       |           |           | 4,670.90000        | 4.67090            | 4,823,420         | 10.37      | 0.00                 | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.65   | Put        |           |           | 1,346.97000        | 1.34697            | 1,241,150         | 10.37      | 0.00                 | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.66   | Call       |           |           | 4,705.75000        | 4.70575            | 4,859,010         | 10.37      | 0.00                 | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.00   | Call       |           |           | 2,685.26000        | 2.68526            | 2,786,380         | 10.09      | 0.00                 | 0                | 1,20         |
| R186                     | On | 05/11/2020 | Bond Future | 7.00   | Put        |           |           | 6,039.13000        | 6.03913            | 5,815,000         | 9.92       | 0.00                 | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 7.00   | Call       |           |           | 835.77000          | 0.83577            | 869,980           | 9.92       | 0.00                 | 0                | 1,20         |
| R186                     | On | 05/11/2020 | Bond Future | 7.84   | Put        |           |           | 3,049.34000        | 3.04934            | 2,879,480         | 10.05      | 0.00                 | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 7.84   | Call       |           |           | 2,288.98000        | 2.28898            | 2,377,460         | 10.05      | 0.00                 | 0                | 3,50         |
| R186                     | On | 05/11/2020 | Bond Future | 8.34   | Put        |           |           | 1,867.58000        | 1.86758            | 1,737,810         | 10.21      | 0.00                 | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.00   | Put        |           |           | 2,623.62000        | 2.62362            | 2,466,400         | 10.09      | 0.00                 | 0                |              |
| R186                     | On | 04/02/2021 | Bond Future | 8.15   | Call       |           |           | 3,222.07000        | 3.22207            | 3,332,740         | 9.70       | 0.00                 | 0                |              |
| R186                     | On | 04/02/2021 | Bond Future | 8.15   | Put        |           |           | 3,343.53000        | 3.34353            | 3,193,400         | 9.70       | 0.00                 | 0                |              |
| R186                     | On | 04/02/2021 | Bond Future | 8.16   | Call       |           |           | 3,246.61000        | 3.24661            | 3,357,900         | 9.70       | 0.00                 | 0                |              |
| R186                     | On | 04/02/2021 | Bond Future | 8.16   | Put        |           |           | 3,319.12000        | 3.31912            | 3,169,610         | 9.70       | 0.00                 | 0                |              |
| R186                     | On | 04/02/2021 | Bond Future | 8.17   | Call       |           |           | 3,271.26000        | 3.27126            | 3,383,170         | 9.70       | 0.00                 | 0                |              |
| R186                     | On | 04/02/2021 | Bond Future | 8.17   | Put        |           |           | 3,294.84000        | 3.29484            | 3,145,950         | 9.70       | 0.00                 | 0                |              |
| R186                     | On | 06/05/2021 | Bond Future | 10.77  | Call       |           |           | 11,000.83000       | 11.00083           | 11,227,520        | 9.05       | 0.00                 | 0                |              |
| R186                     | On | 06/05/2021 | Bond Future | 10.77  | Put        |           |           | 515.26000          | 0.51526            | 478,320           | 9.05       | 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 Intere    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R186                      | On | 06/05/2021 | Bond Future | 10.78  | Call       |           |           | 11,036.68000       | 11.03668           | 11,263,650        | 9.05       | 0.00                 | 0                |               |
| R186                      | On | 06/05/2021 | Bond Future | 10.78  | Put        |           |           | 510.08000          | 0.51008            | 473,420           | 9.05       | 0.00                 | 0                |               |
| R186                      | On | 06/05/2021 | Bond Future | 10.76  | Call       |           |           | 10,965.01000       | 10.96501           | 11,191,410        | 9.05       | 0.00                 | 0                |               |
| R186                      | On | 06/05/2021 | Bond Future | 10.76  | Put        |           |           | 520.49000          | 0.52049            | 483,260           | 9.05       | 0.00                 | 0                |               |
| <b>Total R186 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>34,87</b>  |
| <b>Total For R186</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>19,101,205.00</b> | <b>166</b>       | <b>107,95</b> |
| R197                      | On | 06/08/2020 | Bond Future |        |            | 306.08777 | 306.08777 | 306.14938          | 306.14938          |                   |            | 0.00                 | 0                | 2,56          |
| R197                      | On | 05/11/2020 | Bond Future |        |            | 309.38255 | 309.38255 | 309.44636          | 309.44636          |                   |            | 0.00                 | 0                |               |
| R197                      | On | 04/02/2021 | Bond Future |        |            | 305.19948 | 305.19948 | 305.26532          | 305.26532          |                   |            | 0.00                 | 0                |               |
| R197                      | On | 06/05/2021 | Bond Future |        |            | 308.89123 | 308.89123 | 308.95860          | 308.95860          |                   |            | 0.00                 | 0                |               |
| <b>Total R197 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,55</b>   |
| <b>Total For R197</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,55</b>   |
| R202                      | On | 06/08/2020 | Bond Future |        |            | 204.51746 | 204.51746 | 204.54735          | 204.54735          |                   |            | 0.00                 | 0                | 8,04          |
| R202                      | On | 05/11/2020 | Bond Future |        |            | 206.71889 | 206.71889 | 206.75017          | 206.75017          |                   |            | 0.00                 | 0                |               |
| R202                      | On | 04/02/2021 | Bond Future |        |            | 204.99846 | 204.99846 | 205.03114          | 205.03114          |                   |            | 0.00                 | 0                |               |
| R202                      | On | 06/05/2021 | Bond Future |        |            | 207.47780 | 207.47780 | 207.51139          | 207.51139          |                   |            | 0.00                 | 0                |               |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>8,04</b>   |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>8,04</b>   |
| R2023                     | On | 06/08/2020 | Bond Future |        |            | 4.96211   | 110.07715 | 4.98895            | 110.01097          |                   | 2.42       | 9,906,943.50         | 90               | 32,18         |
| R2023                     | On | 05/11/2020 | Bond Future |        |            | 5.04265   | 107.32832 | 5.07241            | 107.26198          |                   | 2.64       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future |        |            | 5.09668   | 108.57288 | 5.13018            | 108.50627          |                   | 2.51       | 0.00                 | 0                |               |
| R2023                     | On | 06/05/2021 | Bond Future |        |            | 5.13872   | 105.95016 | 5.17702            | 105.88301          |                   | 2.29       | 0.00                 | 0                |               |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>9,906,943.50</b>  | <b>90</b>        | <b>32,18</b>  |
| R2023                     | On | 06/08/2020 | Bond Future | 7.27   | Call       |           |           | 5,440.65000        | 5.44065            | 5,506,830         | 2.76       | 0.00                 | 0                |               |
| R2023                     | On | 06/08/2020 | Bond Future | 7.27   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.76       | 0.00                 | 0                |               |
| R2023                     | On | 06/08/2020 | Bond Future | 7.28   | Call       |           |           | 5,463.72000        | 5.46372            | 5,529,900         | 2.76       | 0.00                 | 0                |               |
| R2023                     | On | 06/08/2020 | Bond Future | 7.28   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.76       | 0.00                 | 0                |               |
| R2023                     | On | 06/08/2020 | Bond Future | 7.26   | Call       |           |           | 5,417.57000        | 5.41757            | 5,483,750         | 2.76       | 0.00                 | 0                |               |
| R2023                     | On | 06/08/2020 | Bond Future | 7.26   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.76       | 0.00                 | 0                |               |
| R2023                     | On | 05/11/2020 | Bond Future | 7.46   | Call       |           |           | 5,156.53000        | 5.15653            | 5,222,580         | 3.07       | 0.00                 | 0                |               |
| R2023                     | On | 05/11/2020 | Bond Future | 7.46   | Put        |           |           | 1.29000            | 0.00129            | 1,000             | 3.07       | 0.00                 | 0                |               |
| R2023                     | On | 05/11/2020 | Bond Future | 7.47   | Call       |           |           | 5,177.40000        | 5.17740            | 5,243,460         | 3.07       | 0.00                 | 0                |               |
| R2023                     | On | 05/11/2020 | Bond Future | 7.47   | Put        |           |           | 1.24000            | 0.00124            | 0,960             | 3.07       | 0.00                 | 0                |               |
| R2023                     | On | 05/11/2020 | Bond Future | 7.45   | Call       |           |           | 5,135.67000        | 5.13567            | 5,201,710         | 3.07       | 0.00                 | 0                |               |
| R2023                     | On | 05/11/2020 | Bond Future | 7.45   | Put        |           |           | 1.34000            | 0.00134            | 1,040             | 3.07       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future | 6.33   | Call       |           |           | 2,535.61000        | 2.53561            | 2,588,530         | 2.84       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future | 6.33   | Put        |           |           | 185.31000          | 0.18531            | 171,620           | 2.84       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future | 6.34   | Call       |           |           | 2,551.90000        | 2.55190            | 2,604,990         | 2.84       | 0.00                 | 0                |               |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| R2023                     | On | 04/02/2021 | Bond Future | 6.34   | Put        |           |           | 182.30000          | 0.18230            | 168,780           | 2.84       | 0.00                | 0                |              |
| R2023                     | On | 04/02/2021 | Bond Future | 6.32   | Call       |           |           | 2,519.34000        | 2.51934            | 2,572,100         | 2.84       | 0.00                | 0                |              |
| R2023                     | On | 04/02/2021 | Bond Future | 6.32   | Put        |           |           | 188.35000          | 0.18835            | 174,500           | 2.84       | 0.00                | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.57   | Call       |           |           | 4,129.15000        | 4.12915            | 4,192,410         | 2.55       | 0.00                | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.57   | Put        |           |           | 43.67000           | 0.04367            | 39,780            | 2.55       | 0.00                | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.58   | Call       |           |           | 4,145.03000        | 4.14503            | 4,208,340         | 2.55       | 0.00                | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.58   | Put        |           |           | 42.92000           | 0.04292            | 39,080            | 2.55       | 0.00                | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.56   | Call       |           |           | 4,113.28000        | 4.11328            | 4,176,480         | 2.55       | 0.00                | 0                |              |
| R2023                     | On | 06/05/2021 | Bond Future | 7.56   | Put        |           |           | 44.43000           | 0.04443            | 40,480            | 2.55       | 0.00                | 0                |              |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |              |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>9,906,943.50</b> | <b>90</b>        | <b>32,18</b> |
| R2030                     | On | 06/08/2020 | Bond Future |        |            | 9.48709   | 91.09814  | 9.54518            | 90.76306           |                   | 15.06      | 0.00                | 0                | 106,7        |
| R2030                     | On | 05/11/2020 | Bond Future |        |            | 9.68707   | 92.05673  | 9.74755            | 91.71857           |                   | 16.86      | 0.00                | 0                | 50           |
| R2030                     | On | 04/02/2021 | Bond Future |        |            | 9.88999   | 89.11940  | 9.95309            | 88.77778           |                   | 16.36      | 0.00                | 0                |              |
| R2030                     | On | 06/05/2021 | Bond Future |        |            | 10.10344  | 90.17758  | 10.16936           | 89.83210           |                   | 14.12      | 0.00                | 0                |              |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>107,2</b> |
| R2030                     | On | 06/08/2020 | Bond Future | 9.10   | Call       |           |           | 490.92000          | 0.49092            | 509,870           | 14.35      | 0.00                | 0                |              |
| R2030                     | On | 06/08/2020 | Bond Future | 9.10   | Put        |           |           | 3,100.83000        | 3.10083            | 2,784,700         | 14.35      | 0.00                | 0                |              |
| R2030                     | On | 06/08/2020 | Bond Future | 9.11   | Call       |           |           | 505.53000          | 0.50553            | 525,530           | 14.36      | 0.00                | 0                |              |
| R2030                     | On | 06/08/2020 | Bond Future | 9.11   | Put        |           |           | 3,055.74000        | 3.05574            | 2,740,660         | 14.36      | 0.00                | 0                |              |
| R2030                     | On | 06/08/2020 | Bond Future | 9.09   | Call       |           |           | 476.62000          | 0.47662            | 494,540           | 14.34      | 0.00                | 0                |              |
| R2030                     | On | 06/08/2020 | Bond Future | 8.36   | Call       |           |           | 32.16000           | 0.03216            | 28,920            | 14.10      | 0.00                | 0                | 80           |
| R2030                     | On | 06/08/2020 | Bond Future | 8.86   | Put        |           |           | 4,286.26000        | 4.28626            | 3,952,980         | 14.16      | 0.00                | 0                |              |
| R2030                     | On | 06/08/2020 | Bond Future | 8.86   | Call       |           |           | 228.44000          | 0.22844            | 230,240           | 14.16      | 0.00                | 0                | 80           |
| R2030                     | On | 06/08/2020 | Bond Future | 9.42   | Put        |           |           | 1,847.02000        | 1.84702            | 1,578,910         | 14.73      | 0.00                | 0                | 80           |
| R2030                     | On | 06/08/2020 | Bond Future | 9.42   | Call       |           |           | 1,122.92000        | 1.12292            | 1,189,890         | 14.73      | 0.00                | 0                |              |
| R2030                     | On | 06/08/2020 | Bond Future | 9.05   | Call       |           |           | 422.32000          | 0.42232            | 436,430           | 14.30      | 0.00                | 0                | 40           |
| R2030                     | On | 06/08/2020 | Bond Future | 9.20   | Put        |           |           | 2,666.43000        | 2.66643            | 2,362,160         | 14.46      | 0.00                | 0                | 2,50         |
| R2030                     | On | 06/08/2020 | Bond Future | 9.20   | Call       |           |           | 651.27000          | 0.65127            | 682,080           | 14.46      | 0.00                | 0                | 30           |
| R2030                     | On | 06/08/2020 | Bond Future | 8.50   | Put        |           |           | 6,343.96000        | 6.34396            | 6,005,080         | 14.10      | 0.00                | 0                |              |
| R2030                     | On | 06/08/2020 | Bond Future | 8.50   | Call       |           |           | 58.79000           | 0.05879            | 54,990            | 14.10      | 0.00                | 0                | 30           |
| R2030                     | On | 06/08/2020 | Bond Future | 8.36   | Put        |           |           | 7,201.92000        | 7.20192            | 6,863,600         | 14.10      | 0.00                | 0                |              |
| R2030                     | On | 06/08/2020 | Bond Future | 10.05  | Call       |           |           | 3,326.72000        | 3.32672            | 3,534,820         | 15.40      | 0.00                | 0                |              |
| R2030                     | On | 06/08/2020 | Bond Future | 10.70  | Put        |           |           | 89.13000           | 0.08913            | 53,650            | 16.52      | 0.00                | 0                |              |
| R2030                     | On | 06/08/2020 | Bond Future | 10.70  | Call       |           |           | 6,425.39000        | 6.42539            | 6,724,990         | 16.52      | 0.00                | 0                | 40           |
| R2030                     | On | 06/08/2020 | Bond Future | 9.75   | Put        |           |           | 962.31000          | 0.96231            | 767,250           | 15.06      | 0.00                | 0                |              |
| R2030                     | On | 06/08/2020 | Bond Future | 9.75   | Call       |           |           | 2,130.89000        | 2.13089            | 2,270,910         | 15.06      | 0.00                | 0                | 40           |
| R2030                     | On | 06/08/2020 | Bond Future | 9.05   | Put        |           |           | 3,331.48000        | 3.33148            | 3,010,510         | 14.30      | 0.00                | 0                |              |
| R2030                     | On | 06/08/2020 | Bond Future | 10.87  | Put        |           |           | 51.45000           | 0.05145            | 28,910            | 16.61      | 0.00                | 0                | 60           |

| 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 | 06/08/2020 | Bond Future | 10.00  | Put        |           |           | 542.76000          | 0.54276            | 405,340           | 15.32      | 0.00       | 0                |            |
| R2030            | On | 06/08/2020 | Bond Future | 10.00  | Call       |           |           | 3,110.96000        | 3.11096            | 3,308,620         | 15.32      | 0.00       | 0                | 4,         |
| R2030            | On | 06/08/2020 | Bond Future | 10.75  | Put        |           |           | 77.54000           | 0.07754            | 45,890            | 16.61      | 0.00       | 0                |            |
| R2030            | On | 06/08/2020 | Bond Future | 10.75  | Call       |           |           | 6,674.69000        | 6.67469            | 6,978,120         | 16.61      | 0.00       | 0                |            |
| R2030            | On | 06/08/2020 | Bond Future | 10.05  | Put        |           |           | 482.07000          | 0.48207            | 355,090           | 15.40      | 0.00       | 0                |            |
| R2030            | On | 06/08/2020 | Bond Future | 11.47  | Put        |           |           | 4.83000            | 0.00483            | 2,000             | 16.61      | 0.00       | 0                | 6,         |
| R2030            | On | 06/08/2020 | Bond Future | 11.25  | Call       |           |           | 9,160.18000        | 9.16018            | 9,488,750         | 16.61      | 0.00       | 0                |            |
| R2030            | On | 06/08/2020 | Bond Future | 11.25  | Put        |           |           | 12.22000           | 0.01222            | 5,710             | 16.61      | 0.00       | 0                |            |
| R2030            | On | 06/08/2020 | Bond Future | 10.21  | Put        |           |           | 325.46000          | 0.32546            | 228,910           | 15.66      | 0.00       | 0                |            |
| R2030            | On | 06/08/2020 | Bond Future | 10.21  | Call       |           |           | 4,047.09000        | 4.04709            | 4,285,620         | 15.66      | 0.00       | 0                | 6,         |
| R2030            | On | 06/08/2020 | Bond Future | 10.87  | Call       |           |           | 7,270.40000        | 7.27040            | 7,582,940         | 16.61      | 0.00       | 0                |            |
| R2030            | On | 06/08/2020 | Bond Future | 9.09   | Put        |           |           | 3,146.28000        | 3.14628            | 2,829,120         | 14.34      | 0.00       | 0                |            |
| R2030            | On | 06/08/2020 | Bond Future | 9.95   | Call       |           |           | 2,902.47000        | 2.90247            | 3,089,040         | 15.27      | 0.00       | 0                |            |
| R2030            | On | 06/08/2020 | Bond Future | 9.95   | Put        |           |           | 611.87000          | 0.61187            | 463,360           | 15.27      | 0.00       | 0                | 5,8,       |
| R2030            | On | 06/08/2020 | Bond Future | 10.40  | Call       |           |           | 4,948.10000        | 4.94810            | 5,215,910         | 15.98      | 0.00       | 0                |            |
| R2030            | On | 06/08/2020 | Bond Future | 10.40  | Put        |           |           | 200.05000          | 0.20005            | 132,780           | 15.98      | 0.00       | 0                |            |
| R2030            | On | 06/08/2020 | Bond Future | 11.47  | Call       |           |           | 10,242.41000       | 10.24241           | 10,574,660        | 16.61      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.99   | Call       |           |           | 4,189.84000        | 4.18984            | 4,344,700         | 16.85      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.99   | Put        |           |           | 2,850.87000        | 2.85087            | 2,667,570         | 16.85      | 0.00       | 0                | 5,0,       |
| R2030            | On | 05/11/2020 | Bond Future | 8.36   | Put        |           |           | 9,042.74000        | 9.04274            | 8,740,140         | 16.26      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 8.36   | Call       |           |           | 847.12000          | 0.84712            | 882,680           | 16.26      | 0.00       | 0                | 14,1,      |
| R2030            | On | 05/11/2020 | Bond Future | 8.86   | Put        |           |           | 6,629.22000        | 6.62922            | 6,354,480         | 16.26      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.40   | Put        |           |           | 4,534.66000        | 4.53466            | 4,300,530         | 16.48      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.38   | Call       |           |           | 2,521.07000        | 2.52107            | 2,623,440         | 16.46      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.38   | Put        |           |           | 4,602.09000        | 4.60209            | 4,366,300         | 16.46      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.03   | Call       |           |           | 1,782.73000        | 1.78273            | 1,857,890         | 16.27      | 431,030.48 | 232              | 15,4,      |
| R2030            | On | 05/11/2020 | Bond Future | 10.37  | Call       |           |           | 5,454.87000        | 5.45487            | 5,642,000         | 17.17      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 10.37  | Put        |           |           | 2,069.64000        | 2.06964            | 1,918,610         | 17.17      | 445,117.52 | 232              | 15,4,      |
| R2030            | On | 05/11/2020 | Bond Future | 9.39   | Call       |           |           | 2,544.82000        | 2.54482            | 2,648,020         | 16.47      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.39   | Put        |           |           | 4,568.39000        | 4.56839            | 4,333,430         | 16.47      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.40   | Call       |           |           | 2,568.49000        | 2.56849            | 2,672,520         | 16.48      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.04   | Call       |           |           | 1,801.55000        | 1.80155            | 1,877,440         | 16.28      | 0.00       | 0                | 1,0,       |
| R2030            | On | 05/11/2020 | Bond Future | 10.06  | Call       |           |           | 4,409.96000        | 4.40996            | 4,570,920         | 16.90      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 10.06  | Put        |           |           | 2,689.29000        | 2.68929            | 2,512,090         | 16.90      | 0.00       | 0                | 1,0,       |
| R2030            | On | 05/11/2020 | Bond Future | 8.53   | Put        |           |           | 8,177.91000        | 8.17791            | 7,883,650         | 16.26      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 8.53   | Call       |           |           | 1,037.36000        | 1.03736            | 1,081,260         | 16.26      | 250,852.32 | 232              | 15,4,      |
| R2030            | On | 05/11/2020 | Bond Future | 9.03   | Put        |           |           | 5,904.41000        | 5.90441            | 5,641,410         | 16.27      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.23   | Call       |           |           | 2,182.82000        | 2.18282            | 2,273,120         | 16.37      | 0.00       | 0                | 3,0,       |
| R2030            | On | 05/11/2020 | Bond Future | 10.47  | Call       |           |           | 5,815.14000        | 5.81514            | 6,010,270         | 17.29      | 0.00       | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 10.47  | Put        |           |           | 1,901.82000        | 1.90182            | 1,758,790         | 17.29      | 0.00       | 0                | 3,0,       |

| 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 | 05/11/2020 | Bond Future | 8.34   | Put        |           |           | 9,147.34000        | 9.14734            | 8,843,840         | 16.26      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 8.34   | Call       |           |           | 826.62000          | 0.82662            | 861,280           | 16.26      | 0.00  | 0                | 1,00       |
| R2030            | On | 05/11/2020 | Bond Future | 9.04   | Put        |           |           | 5,864.11000        | 5.86411            | 5,601,840         | 16.28      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 8.85   | Call       |           |           | 1,479.33000        | 1.47933            | 1,542,090         | 16.26      | 0.00  | 0                | 3,00       |
| R2030            | On | 05/11/2020 | Bond Future | 9.61   | Call       |           |           | 3,096.79000        | 3.09679            | 3,218,540         | 16.61      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.61   | Put        |           |           | 3,868.28000        | 3.86828            | 3,651,870         | 16.61      | 0.00  | 0                | 3,00       |
| R2030            | On | 05/11/2020 | Bond Future | 8.73   | Put        |           |           | 7,218.21000        | 7.21821            | 6,935,250         | 16.26      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 8.73   | Call       |           |           | 1,300.13000        | 1.30013            | 1,355,330         | 16.26      | 0.00  | 0                | 3,00       |
| R2030            | On | 05/11/2020 | Bond Future | 9.23   | Put        |           |           | 5,131.25000        | 5.13125            | 4,883,390         | 16.37      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 8.86   | Call       |           |           | 1,495.02000        | 1.49502            | 1,558,440         | 16.26      | 0.00  | 0                | 14,10      |
| R2030            | On | 05/11/2020 | Bond Future | 9.86   | Call       |           |           | 3,796.82000        | 3.79682            | 3,940,290         | 16.77      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.86   | Put        |           |           | 3,172.51000        | 3.17251            | 2,977,820         | 16.77      | 0.00  | 0                | 14,10      |
| R2030            | On | 05/11/2020 | Bond Future | 8.10   | Put        |           |           | 10,447.48000       | 10.44748           | 10,134,350        | 16.26      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 8.10   | Call       |           |           | 609.28000          | 0.60928            | 634,310           | 16.26      | 0.00  | 0                | 3,00       |
| R2030            | On | 05/11/2020 | Bond Future | 8.85   | Put        |           |           | 6,673.53000        | 6.67353            | 6,398,130         | 16.26      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.12   | Put        |           |           | 7,056.07000        | 7.05607            | 6,809,400         | 15.79      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.12   | Call       |           |           | 2,404.08000        | 2.40408            | 2,499,030         | 15.79      | 0.00  | 0                | 1,00       |
| R2030            | On | 04/02/2021 | Bond Future | 8.37   | Put        |           |           | 10,410.19000       | 10.41019           | 10,123,350        | 15.79      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 8.37   | Call       |           |           | 1,295.76000        | 1.29576            | 1,350,540         | 15.79      | 0.00  | 0                | 1,00       |
| R2030            | On | 04/02/2021 | Bond Future | 8.36   | Put        |           |           | 10,459.91000       | 10.45991           | 10,172,620        | 15.79      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.16   | Put        |           |           | 6,898.57000        | 6.89857            | 6,654,360         | 15.79      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.17   | Call       |           |           | 2,495.58000        | 2.49558            | 2,593,610         | 15.79      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.17   | Put        |           |           | 6,859.54000        | 6.85954            | 6,615,950         | 15.79      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.15   | Call       |           |           | 2,458.71000        | 2.45871            | 2,555,500         | 15.79      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.15   | Put        |           |           | 6,937.74000        | 6.93774            | 6,692,910         | 15.79      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 8.36   | Call       |           |           | 1,284.14000        | 1.28414            | 1,338,470         | 15.79      | 0.00  | 0                | 80         |
| R2030            | On | 04/02/2021 | Bond Future | 8.86   | Put        |           |           | 8,133.33000        | 8.13333            | 7,871,390         | 15.79      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 8.86   | Call       |           |           | 1,964.77000        | 1.96477            | 2,044,450         | 15.79      | 0.00  | 0                | 80         |
| R2030            | On | 04/02/2021 | Bond Future | 10.20  | Call       |           |           | 5,033.23000        | 5.03323            | 5,200,000         | 16.33      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 10.20  | Put        |           |           | 3,712.82000        | 3.71282            | 3,537,970         | 16.33      | 0.00  | 0                | 1,80       |
| R2030            | On | 04/02/2021 | Bond Future | 9.16   | Call       |           |           | 2,477.10000        | 2.47710            | 2,574,510         | 15.79      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 7.97   | Put        |           |           | 13,389.44000       | 13.38944           | 13,085,550        | 13.44      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 7.97   | Call       |           |           | 844.88000          | 0.84488            | 886,470           | 13.44      | 0.00  | 0                | 70         |
| R2030            | On | 06/05/2021 | Bond Future | 9.92   | Call       |           |           | 3,861.56000        | 3.86156            | 4,006,470         | 13.73      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 9.92   | Put        |           |           | 5,177.79000        | 5.17779            | 4,977,220         | 13.73      | 0.00  | 0                | 70         |
| R2030            | On | 06/05/2021 | Bond Future | 9.22   | Call       |           |           | 2,374.96000        | 2.37496            | 2,475,900         | 13.44      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 11.71  | Put        |           |           | 1,833.25000        | 1.83325            | 1,734,040         | 15.07      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 10.74  | Put        |           |           | 3,250.38000        | 3.25038            | 3,100,940         | 14.28      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 11.69  | Call       |           |           | 9,359.36000        | 9.35936            | 9,604,640         | 15.07      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 11.69  | Put        |           |           | 1,859.55000        | 1.85955            | 1,759,350         | 15.07      | 0.00  | 0                |            |



| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere    |        |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|--------|
| R2030                     | On | 06/05/2021 | Bond Future | 11.70      | Call      |           | 9.39265000         | 9.39265            | 9,638,430         | 15.07      | 0.00                | 0                |               |        |
| R2030                     | On | 06/05/2021 | Bond Future | 11.70      | Put       |           | 1,846.36000        | 1.84636            | 1,746,660         | 15.07      | 0.00                | 0                |               |        |
| R2030                     | On | 06/05/2021 | Bond Future | 11.71      | Call      |           | 9,425.98000        | 9.42598            | 9,672,250         | 15.07      | 0.00                | 0                |               |        |
| R2030                     | On | 06/05/2021 | Bond Future | 9.22       | Put       |           | 7,525.73000        | 7.52573            | 7,281,190         | 13.44      | 0.00                | 0                | 70            |        |
| R2030                     | On | 06/05/2021 | Bond Future | 10.04      | Call      |           | 4,168.32000        | 4.16832            | 4,320,950         | 13.81      | 0.00                | 0                |               |        |
| R2030                     | On | 06/05/2021 | Bond Future | 10.04      | Put       |           | 4,847.95000        | 4.84795            | 4,655,100         | 13.81      | 0.00                | 0                |               |        |
| R2030                     | On | 06/05/2021 | Bond Future | 9.15       | Put       |           | 7,803.83000        | 7.80383            | 7,555,220         | 13.44      | 0.00                | 0                |               |        |
| R2030                     | On | 06/05/2021 | Bond Future | 9.15       | Call      |           | 2,257.94000        | 2.25794            | 2,354,810         | 13.44      | 0.00                | 0                |               |        |
| R2030                     | On | 06/05/2021 | Bond Future | 10.74      | Call      |           | 6,168.37000        | 6.16837            | 6,364,410         | 14.28      | 0.00                | 0                |               |        |
| <b>Total R2030 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>1,127,000.32</b> | <b>696</b>       | <b>137,32</b> |        |
| <b>Total For R2030</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>1,127,000.32</b> | <b>696</b>       | <b>244,56</b> |        |
| R2032                     | On | 06/08/2020 | Bond Future |            |           | 10.37098  |                    | 88.85632           | 10.43420          | 88.47788   | 17.45               | 0.00             | 0             | 106,62 |
| R2032                     | On | 05/11/2020 | Bond Future |            |           | 10.58849  |                    | 85.64647           | 10.65426          | 85.26454   | 20.40               | 0.00             | 0             |        |
| R2032                     | On | 04/02/2021 | Bond Future |            |           | 10.80633  |                    | 86.64041           | 10.87483          | 86.25442   | 19.04               | 0.00             | 0             |        |
| R2032                     | On | 06/05/2021 | Bond Future |            |           | 11.03175  |                    | 83.52177           | 11.10317          | 83.13143   | 17.17               | 0.00             | 0             |        |
| <b>Total R2032 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>106,62</b> |        |
| R2032                     | On | 06/08/2020 | Bond Future | 9.29       | Put       |           | 7,283.47000        | 7.28347            | 6,900,860         | 16.25      | 0.00                | 0                |               |        |
| R2032                     | On | 06/08/2020 | Bond Future | 9.29       | Call      |           | 61.76000           | 0.06176            | 57,590            | 16.25      | 0.00                | 0                | 80            |        |
| R2032                     | On | 06/08/2020 | Bond Future | 9.91       | Call      |           | 481.96000          | 0.48196            | 499,590           | 16.37      | 0.00                | 0                |               |        |
| R2032                     | On | 06/08/2020 | Bond Future | 9.91       | Put       |           | 3,690.93000        | 3.69093            | 3,330,120         | 16.37      | 0.00                | 0                | 80            |        |
| R2032                     | On | 06/08/2020 | Bond Future | 9.47       | Call      |           | 120.56000          | 0.12056            | 117,030           | 16.25      | 0.00                | 0                |               |        |
| R2032                     | On | 06/08/2020 | Bond Future | 9.47       | Put       |           | 6,152.15000        | 6.15215            | 5,770,180         | 16.25      | 0.00                | 0                |               |        |
| R2032                     | On | 06/08/2020 | Bond Future | 9.45       | Call      |           | 112.29000          | 0.11229            | 108,560           | 16.25      | 0.00                | 0                |               |        |
| R2032                     | On | 06/08/2020 | Bond Future | 9.45       | Put       |           | 6,275.08000        | 6.27508            | 5,892,910         | 16.25      | 0.00                | 0                |               |        |
| R2032                     | On | 06/08/2020 | Bond Future | 8.79       | Put       |           | 10,646.73000       | 10.64673           | 10,266,940        | 16.25      | 0.00                | 0                |               |        |
| R2032                     | On | 06/08/2020 | Bond Future | 8.79       | Call      |           | 6.67000            | 0.00667            | 5,320             | 16.25      | 0.00                | 0                | 80            |        |
| R2032                     | On | 06/08/2020 | Bond Future | 9.46       | Call      |           | 116.37000          | 0.11637            | 112,730           | 16.25      | 0.00                | 0                |               |        |
| R2032                     | On | 06/08/2020 | Bond Future | 9.46       | Put       |           | 6,213.53000        | 6.21353            | 5,831,450         | 16.25      | 0.00                | 0                |               |        |
| R2032                     | On | 05/11/2020 | Bond Future | 9.11       | Put       |           | 10,527.03000       | 10.52703           | 10,183,570        | 19.57      | 0.00                | 0                |               |        |
| R2032                     | On | 05/11/2020 | Bond Future | 9.11       | Call      |           | 895.45000          | 0.89545            | 933,920           | 19.57      | 0.00                | 0                | 3,00          |        |
| R2032                     | On | 05/11/2020 | Bond Future | 9.61       | Put       |           | 7,892.42000        | 7.89242            | 7,577,340         | 19.57      | 0.00                | 0                |               |        |
| R2032                     | On | 05/11/2020 | Bond Future | 9.44       | Put       |           | 8,741.75000        | 8.74175            | 8,415,910         | 19.57      | 0.00                | 0                |               |        |
| R2032                     | On | 05/11/2020 | Bond Future | 9.44       | Call      |           | 1,289.83000        | 1.28983            | 1,345,920         | 19.57      | 0.00                | 0                | 1,00          |        |
| R2032                     | On | 05/11/2020 | Bond Future | 11.08      | Call      |           | 5,227.50000        | 5.22750            | 5,419,080         | 20.47      | 0.00                | 0                |               |        |
| R2032                     | On | 05/11/2020 | Bond Future | 9.77       | Call      |           | 1,797.95000        | 1.79795            | 1,875,950         | 19.57      | 0.00                | 0                |               |        |
| R2032                     | On | 05/11/2020 | Bond Future | 9.77       | Put       |           | 7,138.33000        | 7.13833            | 6,834,400         | 19.57      | 0.00                | 0                |               |        |
| R2032                     | On | 05/11/2020 | Bond Future | 9.75       | Call      |           | 1,763.71000        | 1.76371            | 1,840,260         | 19.57      | 0.00                | 0                |               |        |
| R2032                     | On | 05/11/2020 | Bond Future | 10.99      | Put       |           | 3,015.32000        | 3.01532            | 2,816,890         | 20.39      | 0.00                | 0                | 3,00          |        |
| R2032                     | On | 05/11/2020 | Bond Future | 8.94       | Put       |           | 11,513.89000       | 11.51389           | 11,163,030        | 19.57      | 0.00                | 0                |               |        |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Op Intere     |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2032                     | On | 05/11/2020 | Bond Future | 8.94       | Call      |           | 732.06000          | 0.73206            | 763,130           | 19.57      | 0.00                  | 0                | 1,00          |
| R2032                     | On | 05/11/2020 | Bond Future | 9.61       | Call      |           | 1,536.62000        | 1.53662            | 1,603,470         | 19.57      | 0.00                  | 0                | 3,00          |
| R2032                     | On | 05/11/2020 | Bond Future | 10.99      | Call      |           | 4,928.37000        | 4.92837            | 5,111,870         | 20.39      | 0.00                  | 0                |               |
| R2032                     | On | 05/11/2020 | Bond Future | 9.75       | Put       |           | 7,230.16000        | 7.23016            | 6,924,780         | 19.57      | 0.00                  | 0                |               |
| R2032                     | On | 05/11/2020 | Bond Future | 11.08      | Put       |           | 2,811.86000        | 2.81186            | 2,621,510         | 20.47      | 0.00                  | 0                | 1,00          |
| R2032                     | On | 05/11/2020 | Bond Future | 9.76       | Call      |           | 1,780.77000        | 1.78077            | 1,858,040         | 19.57      | 0.00                  | 0                |               |
| R2032                     | On | 05/11/2020 | Bond Future | 9.76       | Put       |           | 7,184.15000        | 7.18415            | 6,879,490         | 19.57      | 0.00                  | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.62       | Put       |           | 9,580.93000        | 9.58093            | 9,281,670         | 18.33      | 0.00                  | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.63       | Call      |           | 2,118.81000        | 2.11881            | 2,206,120         | 18.33      | 0.00                  | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.63       | Put       |           | 9,533.74000        | 9.53374            | 9,235,060         | 18.33      | 0.00                  | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.61       | Call      |           | 2,086.99000        | 2.08699            | 2,173,140         | 18.33      | 0.00                  | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.61       | Put       |           | 9,628.26000        | 9.62826            | 9,328,420         | 18.33      | 0.00                  | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 8.79       | Call      |           | 1,052.59000        | 1.05259            | 1,098,590         | 18.33      | 0.00                  | 0                | 80            |
| R2032                     | On | 04/02/2021 | Bond Future | 9.29       | Put       |           | 11,217.84000       | 11.21784           | 10,900,540        | 18.33      | 0.00                  | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.29       | Call      |           | 1,622.19000        | 1.62219            | 1,690,880         | 18.33      | 0.00                  | 0                | 80            |
| R2032                     | On | 04/02/2021 | Bond Future | 10.82      | Call      |           | 4,775.68000        | 4.77568            | 4,942,730         | 18.91      | 0.00                  | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 10.82      | Put       |           | 5,084.44000        | 5.08444            | 4,865,500         | 18.91      | 0.00                  | 0                | 80            |
| R2032                     | On | 04/02/2021 | Bond Future | 9.62       | Call      |           | 2,102.86000        | 2.10286            | 2,189,590         | 18.33      | 0.00                  | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 8.79       | Put       |           | 13,985.63000       | 13.98563           | 13,645,640        | 18.33      | 0.00                  | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.12      | Call      |           | 8,330.68000        | 8.33068            | 8,576,070         | 18.12      | 0.00                  | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.12      | Put       |           | 3,039.18000        | 3.03918            | 2,894,230         | 18.12      | 0.00                  | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.10      | Call      |           | 8,261.16000        | 8.26116            | 8,505,490         | 18.09      | 0.00                  | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.10      | Put       |           | 3,069.12000        | 3.06912            | 2,923,110         | 18.09      | 0.00                  | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.57      | Call      |           | 9,815.90000        | 9.81590            | 10,085,520        | 18.31      | 0.00                  | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.57      | Put       |           | 2,333.10000        | 2.33310            | 2,212,380         | 18.31      | 0.00                  | 0                | 70            |
| R2032                     | On | 06/05/2021 | Bond Future | 10.33      | Put       |           | 7,534.91000        | 7.53491            | 7,276,480         | 16.40      | 0.00                  | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 10.33      | Call      |           | 3,170.60000        | 3.17060            | 3,302,510         | 16.40      | 0.00                  | 0                | 70            |
| R2032                     | On | 06/05/2021 | Bond Future | 12.11      | Call      |           | 8,295.91000        | 8.29591            | 8,540,770         | 18.11      | 0.00                  | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.11      | Put       |           | 3,054.11000        | 3.05411            | 2,908,630         | 18.11      | 0.00                  | 0                |               |
| <b>Total R2032 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>18,27</b>  |
| <b>Total For R2032</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>124,85</b> |
| R2035                     | On | 06/08/2020 | Bond Future |            |           | 11.03259  | 88.51273           | 11.09081           | 88.14542          | 19.54      | 478,057,254.73        | 5,401            | 105,55        |
| R2035                     | On | 05/11/2020 | Bond Future |            |           | 11.25689  | 84.96997           | 11.31745           | 84.59923          | 22.68      | 0.00                  | 0                |               |
| R2035                     | On | 04/02/2021 | Bond Future |            |           | 11.48674  | 85.95555           | 11.54985           | 85.58093          | 21.19      | 0.00                  | 0                |               |
| R2035                     | On | 06/05/2021 | Bond Future |            |           | 11.71539  | 82.49723           | 11.78113           | 82.11841          | 19.20      | 0.00                  | 0                |               |
| <b>Total R2035 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>478,057,254.73</b> | <b>5,401</b>     | <b>105,55</b> |
| R2035                     | On | 06/08/2020 | Bond Future | 8.75       | Call      |           | 0.21000            | 0.00021            | 0,120             | 18.05      | 0.00                  | 0                | 3,00          |
| R2035                     | On | 06/08/2020 | Bond Future | 9.09       | Call      |           | 1.63000            | 0.00163            | 1,100             | 18.05      | 0.00                  | 0                | 50            |
| R2035                     | On | 06/08/2020 | Bond Future | 9.67       | Put       |           | 9,713.35000        | 9.71335            | 9,341,820         | 18.05      | 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 Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2035            | On | 06/08/2020 | Bond Future | 9.67   | Call       |           |           | 27.61000           | 0.02761            | 23,390            | 18.05      | 0.00  | 0                | 50         |
| R2035            | On | 06/08/2020 | Bond Future | 9.00   | Put        |           |           | 14,825.15000       | 14.82515           | 14,457,490        | 18.05      | 0.00  | 0                |            |
| R2035            | On | 06/08/2020 | Bond Future | 9.00   | Call       |           |           | 0.98000            | 0.00098            | 0,630             | 18.05      | 0.00  | 0                | 24,76      |
| R2035            | On | 06/08/2020 | Bond Future | 8.75   | Put        |           |           | 16,845.45000       | 16.84545           | 16,478,050        | 18.05      | 0.00  | 0                |            |
| R2035            | On | 06/08/2020 | Bond Future | 9.93   | Put        |           |           | 7,872.70000        | 7.87270            | 7,498,490         | 18.05      | 0.00  | 0                |            |
| R2035            | On | 06/08/2020 | Bond Future | 9.91   | Call       |           |           | 71.87000           | 0.07187            | 65,130            | 18.05      | 0.00  | 0                |            |
| R2035            | On | 06/08/2020 | Bond Future | 9.91   | Put        |           |           | 8,010.60000        | 8.01060            | 7,636,550         | 18.05      | 0.00  | 0                |            |
| R2035            | On | 06/08/2020 | Bond Future | 10.45  | Call       |           |           | 423.69000          | 0.42369            | 424,830           | 18.26      | 0.00  | 0                |            |
| R2035            | On | 06/08/2020 | Bond Future | 10.45  | Put        |           |           | 4,601.06000        | 4.60106            | 4,234,890         | 18.26      | 0.00  | 0                | 50         |
| R2035            | On | 06/08/2020 | Bond Future | 9.09   | Put        |           |           | 14,112.37000       | 14.11237           | 13,744,530        | 18.05      | 0.00  | 0                |            |
| R2035            | On | 06/08/2020 | Bond Future | 9.92   | Call       |           |           | 74.60000           | 0.07460            | 67,780            | 18.05      | 0.00  | 0                |            |
| R2035            | On | 06/08/2020 | Bond Future | 9.92   | Put        |           |           | 7,941.57000        | 7.94157            | 7,567,440         | 18.05      | 0.00  | 0                |            |
| R2035            | On | 06/08/2020 | Bond Future | 9.93   | Call       |           |           | 77.42000           | 0.07742            | 70,520            | 18.05      | 0.00  | 0                |            |
| R2035            | On | 05/11/2020 | Bond Future | 10.34  | Call       |           |           | 1,859.14000        | 1.85914            | 1,925,630         | 21.59      | 0.00  | 0                |            |
| R2035            | On | 05/11/2020 | Bond Future | 10.34  | Put        |           |           | 8,155.66000        | 8.15566            | 7,851,410         | 21.59      | 0.00  | 0                |            |
| R2035            | On | 05/11/2020 | Bond Future | 10.32  | Call       |           |           | 1,824.16000        | 1.82416            | 1,889,350         | 21.59      | 0.00  | 0                |            |
| R2035            | On | 05/11/2020 | Bond Future | 10.32  | Put        |           |           | 8,256.76000        | 8.25676            | 7,951,210         | 21.59      | 0.00  | 0                |            |
| R2035            | On | 05/11/2020 | Bond Future | 10.33  | Call       |           |           | 1,841.59000        | 1.84159            | 1,907,430         | 21.59      | 0.00  | 0                |            |
| R2035            | On | 05/11/2020 | Bond Future | 10.33  | Put        |           |           | 8,206.11000        | 8.20611            | 7,901,210         | 21.59      | 0.00  | 0                |            |
| R2035            | On | 04/02/2021 | Bond Future | 10.14  | Put        |           |           | 11,149.91000       | 11.14991           | 10,850,360        | 20.30      | 0.00  | 0                | 65         |
| R2035            | On | 04/02/2021 | Bond Future | 10.05  | Call       |           |           | 1,996.10000        | 1.99610            | 2,066,550         | 20.30      | 0.00  | 0                |            |
| R2035            | On | 04/02/2021 | Bond Future | 10.05  | Put        |           |           | 11,632.44000       | 11.63244           | 11,328,270        | 20.30      | 0.00  | 0                |            |
| R2035            | On | 04/02/2021 | Bond Future | 11.14  | Put        |           |           | 6,734.29000        | 6.73429            | 6,494,980         | 20.64      | 0.00  | 0                | 65         |
| R2035            | On | 04/02/2021 | Bond Future | 10.06  | Call       |           |           | 2,011.48000        | 2.01148            | 2,082,440         | 20.30      | 0.00  | 0                |            |
| R2035            | On | 04/02/2021 | Bond Future | 10.06  | Put        |           |           | 11,578.19000       | 11.57819           | 11,274,530        | 20.30      | 0.00  | 0                |            |
| R2035            | On | 04/02/2021 | Bond Future | 10.04  | Call       |           |           | 1,980.79000        | 1.98079            | 2,050,750         | 20.30      | 0.00  | 0                |            |
| R2035            | On | 04/02/2021 | Bond Future | 10.04  | Put        |           |           | 11,686.84000       | 11.68684           | 11,382,180        | 20.30      | 0.00  | 0                |            |
| R2035            | On | 04/02/2021 | Bond Future | 10.14  | Call       |           |           | 2,137.50000        | 2.13750            | 2,212,570         | 20.30      | 0.00  | 0                |            |
| R2035            | On | 04/02/2021 | Bond Future | 11.14  | Call       |           |           | 4,255.28000        | 4.25528            | 4,390,590         | 20.64      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.37  | Call       |           |           | 7,473.98000        | 7.47398            | 7,685,010         | 19.56      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.37  | Put        |           |           | 4,195.48000        | 4.19548            | 4,027,690         | 19.56      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.02  | Call       |           |           | 6,356.54000        | 6.35654            | 6,547,220         | 19.22      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.02  | Put        |           |           | 5,002.07000        | 5.00207            | 4,813,930         | 19.22      | 0.00  | 0                | 75         |
| R2035            | On | 06/05/2021 | Bond Future | 11.32  | Call       |           |           | 4,351.27000        | 4.35127            | 4,498,630         | 18.59      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 11.32  | Put        |           |           | 7,065.10000        | 7.06510            | 6,833,640         | 18.59      | 0.00  | 0                | 75         |
| R2035            | On | 06/05/2021 | Bond Future | 12.36  | Call       |           |           | 7,440.88000        | 7.44088            | 7,651,350         | 19.55      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 12.36  | Put        |           |           | 4,216.38000        | 4.21638            | 4,048,030         | 19.55      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 10.24  | Put        |           |           | 11,788.11000       | 11.78811           | 11,493,480        | 18.30      | 0.00  | 0                |            |
| R2035            | On | 06/05/2021 | Bond Future | 10.24  | Call       |           |           | 2,168.16000        | 2.16816            | 2,252,350         | 18.30      | 0.00  | 0                | 75         |
| R2035            | On | 06/05/2021 | Bond Future | 12.35  | Call       |           |           | 7,407.54000        | 7.40754            | 7,617,450         | 19.54      | 0.00  | 0                |            |

| 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 | 06/05/2021 | Bond Future | 12.35  | Put        |           |           | 4,237.09000        | 4.23709            | 4,068,180         | 19.54      | 0.00                  | 0                |               |
| <b>Total R2035 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>32,94</b>  |
| <b>Total For R2035</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>478,057,254.73</b> | <b>5,401</b>     | <b>138,45</b> |
| R2037                     | On | 06/08/2020 | Bond Future |        |            | 11.27218  | 79.71867  | 11.33045           | 79.35745           |                   | 21.81      | 564,248,746.26        | 7,078            | 113,82        |
| R2037                     | On | 05/11/2020 | Bond Future |        |            | 11.48914  | 80.55758  | 11.54971           | 80.19292           |                   | 24.16      | 0.00                  | 0                | 21            |
| R2037                     | On | 04/02/2021 | Bond Future |        |            | 11.71120  | 77.23670  | 11.77427           | 76.86824           |                   | 23.82      | 0.00                  | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future |        |            | 11.94078  | 78.15413  | 12.00649           | 77.78154           |                   | 20.40      | 0.00                  | 0                |               |
| <b>Total R2037 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>564,248,746.26</b> | <b>7,078</b>     | <b>114,10</b> |
| R2037                     | On | 06/08/2020 | Bond Future | 9.87   | Call       |           |           | 27.54000           | 0.02754            | 23,150            | 20.24      | 0.00                  | 0                |               |
| R2037                     | On | 06/08/2020 | Bond Future | 9.87   | Put        |           |           | 9,901.13000        | 9.90113            | 9,535,520         | 20.24      | 0.00                  | 0                |               |
| R2037                     | On | 06/08/2020 | Bond Future | 9.88   | Call       |           |           | 28.71000           | 0.02871            | 24,210            | 20.24      | 0.00                  | 0                |               |
| R2037                     | On | 06/08/2020 | Bond Future | 9.88   | Put        |           |           | 9,828.48000        | 9.82848            | 9,462,760         | 20.24      | 0.00                  | 0                |               |
| R2037                     | On | 06/08/2020 | Bond Future | 9.86   | Call       |           |           | 26.42000           | 0.02642            | 22,140            | 20.24      | 0.00                  | 0                |               |
| R2037                     | On | 06/08/2020 | Bond Future | 9.86   | Put        |           |           | 9,973.91000        | 9.97391            | 9,608,410         | 20.24      | 0.00                  | 0                |               |
| R2037                     | On | 05/11/2020 | Bond Future | 10.18  | Call       |           |           | 1,322.61000        | 1.32261            | 1,366,480         | 23.09      | 0.00                  | 0                |               |
| R2037                     | On | 05/11/2020 | Bond Future | 10.18  | Put        |           |           | 10,252.64000       | 10.25264           | 9,931,850         | 23.09      | 0.00                  | 0                |               |
| R2037                     | On | 05/11/2020 | Bond Future | 10.19  | Call       |           |           | 1,336.26000        | 1.33626            | 1,380,620         | 23.09      | 0.00                  | 0                |               |
| R2037                     | On | 05/11/2020 | Bond Future | 10.19  | Put        |           |           | 10,195.58000       | 10.19558           | 9,875,280         | 23.09      | 0.00                  | 0                |               |
| R2037                     | On | 05/11/2020 | Bond Future | 10.17  | Call       |           |           | 1,309.06000        | 1.30906            | 1,352,430         | 23.09      | 0.00                  | 0                |               |
| R2037                     | On | 05/11/2020 | Bond Future | 10.17  | Put        |           |           | 10,309.89000       | 10.30989           | 9,988,600         | 23.09      | 0.00                  | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 11.97  | Put        |           |           | 4,928.07000        | 4.92807            | 4,731,740         | 23.79      | 0.00                  | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 11.97  | Call       |           |           | 6,054.38000        | 6.05438            | 6,226,510         | 23.79      | 0.00                  | 0                | 30            |
| R2037                     | On | 04/02/2021 | Bond Future | 11.90  | Call       |           |           | 5,842.68000        | 5.84268            | 6,010,470         | 23.72      | 0.00                  | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 11.90  | Put        |           |           | 5,116.23000        | 5.11623            | 4,915,560         | 23.72      | 0.00                  | 0                | 24            |
| R2037                     | On | 04/02/2021 | Bond Future | 10.48  | Put        |           |           | 10,568.05000       | 10.56805           | 10,281,340        | 22.88      | 0.00                  | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.29  | Put        |           |           | 11,561.61000       | 11.56161           | 11,265,160        | 22.88      | 0.00                  | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.27  | Call       |           |           | 2,086.22000        | 2.08622            | 2,157,250         | 22.88      | 0.00                  | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.27  | Put        |           |           | 11,669.58000       | 11.66958           | 11,372,150        | 22.88      | 0.00                  | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.35  | Put        |           |           | 11,241.55000       | 11.24155           | 10,948,110        | 22.88      | 0.00                  | 0                | 7             |
| R2037                     | On | 04/02/2021 | Bond Future | 9.65   | Put        |           |           | 15,337.70000       | 15.33770           | 15,013,480        | 22.88      | 0.00                  | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 9.65   | Call       |           |           | 1,272.10000        | 1.27210            | 1,316,340         | 22.88      | 0.00                  | 0                | 7             |
| R2037                     | On | 04/02/2021 | Bond Future | 10.28  | Call       |           |           | 2,101.72000        | 2.10172            | 2,173,240         | 22.88      | 0.00                  | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.28  | Put        |           |           | 11,615.51000       | 11.61551           | 11,318,570        | 22.88      | 0.00                  | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.29  | Call       |           |           | 2,117.30000        | 2.11730            | 2,189,310         | 22.88      | 0.00                  | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.48  | Call       |           |           | 2,428.13000        | 2.42813            | 2,509,880         | 22.88      | 0.00                  | 0                | 24            |
| R2037                     | On | 04/02/2021 | Bond Future | 13.73  | Call       |           |           | 12,019.56000       | 12.01956           | 12,285,680        | 25.39      | 0.00                  | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 13.73  | Put        |           |           | 1,830.21000        | 1.83021            | 1,727,870         | 25.39      | 0.00                  | 0                | 30            |
| R2037                     | On | 04/02/2021 | Bond Future | 10.85  | Call       |           |           | 3,115.77000        | 3.11577            | 3,218,180         | 22.88      | 0.00                  | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.85  | Put        |           |           | 8,799.43000        | 8.79943            | 8,533,380         | 22.88      | 0.00                  | 0                | 7             |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2037                     | On | 04/02/2021 | Bond Future | 10.35      | Call      |           | 2,212.39000        | 2.21239            | 2,287,410         | 22.88      | 0.00                  | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.42      | Call      |           | 6,904.47000        | 6.90447            | 7,101,770         | 20.56      | 0.00                  | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.42      | Put       |           | 4,623.31000        | 4.62331            | 4,448,020         | 20.56      | 0.00                  | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.43      | Call      |           | 6,935.57000        | 6.93557            | 7,133,440         | 20.57      | 0.00                  | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.43      | Put       |           | 4,600.58000        | 4.60058            | 4,425,860         | 20.57      | 0.00                  | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.44      | Call      |           | 6,966.46000        | 6.96646            | 7,164,880         | 20.58      | 0.00                  | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.44      | Put       |           | 4,577.69000        | 4.57769            | 4,403,520         | 20.58      | 0.00                  | 0                |               |
| <b>Total R2037 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,25</b>   |
| <b>Total For R2037</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>564,248,746.26</b> | <b>7,078</b>     | <b>115,35</b> |
| R2040                     | On | 06/08/2020 | Bond Future |            |           | 11.50766  | 80.96249           | 11.54065           | 80.74913          | 22.67      | 6,638,924.18          | 82               | 56,40         |
| R2040                     | On | 05/11/2020 | Bond Future |            |           | 11.72623  | 81.81451           | 11.76053           | 81.59931          | 24.81      | 0.00                  | 0                |               |
| R2040                     | On | 04/02/2021 | Bond Future |            |           | 11.95038  | 78.25797           | 11.98611           | 78.04071          | 24.51      | 0.00                  | 0                |               |
| R2040                     | On | 06/05/2021 | Bond Future |            |           | 12.18178  | 79.18759           | 12.21904           | 78.96796          | 21.03      | 0.00                  | 0                |               |
| <b>Total R2040 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>6,638,924.18</b>   | <b>82</b>        | <b>56,40</b>  |
| R2040                     | On | 06/08/2020 | Bond Future | 10.03      | Call      |           | 23.12000           | 0.02312            | 17,080            | 20.87      | 0.00                  | 0                |               |
| R2040                     | On | 06/08/2020 | Bond Future | 10.03      | Put       |           | 10,819.60000       | 10.81960           | 10,600,200        | 20.87      | 0.00                  | 0                |               |
| R2040                     | On | 06/08/2020 | Bond Future | 10.04      | Call      |           | 24.13000           | 0.02413            | 17,900            | 20.87      | 0.00                  | 0                |               |
| R2040                     | On | 06/08/2020 | Bond Future | 10.04      | Put       |           | 10,741.67000       | 10.74167           | 10,522,080        | 20.87      | 0.00                  | 0                |               |
| R2040                     | On | 06/08/2020 | Bond Future | 10.02      | Call      |           | 22.14000           | 0.02214            | 16,300            | 20.87      | 0.00                  | 0                |               |
| R2040                     | On | 06/08/2020 | Bond Future | 10.02      | Put       |           | 10,897.66000       | 10.89766           | 10,678,460        | 20.87      | 0.00                  | 0                |               |
| R2040                     | On | 06/08/2020 | Bond Future | 10.85      | Call      |           | 407.46000          | 0.40746            | 376,970           | 21.00      | 0.00                  | 0                |               |
| R2040                     | On | 06/08/2020 | Bond Future | 10.85      | Put       |           | 5,073.83000        | 5.07383            | 4,829,980         | 21.00      | 0.00                  | 0                | 12,48         |
| R2040                     | On | 06/08/2020 | Bond Future | 11.26      | Call      |           | 1,144.52000        | 1.14452            | 1,119,700         | 21.76      | 0.00                  | 0                |               |
| R2040                     | On | 06/08/2020 | Bond Future | 11.26      | Put       |           | 2,989.49000        | 2.98949            | 2,751,310         | 21.76      | 0.00                  | 0                | 5             |
| R2040                     | On | 06/08/2020 | Bond Future | 9.57       | Put       |           | 14,549.61000       | 14.54961           | 14,335,240        | 20.87      | 0.00                  | 0                |               |
| R2040                     | On | 06/08/2020 | Bond Future | 9.57       | Call      |           | 2.53000            | 0.00253            | 1,520             | 20.87      | 0.00                  | 0                | 80            |
| R2040                     | On | 06/08/2020 | Bond Future | 10.07      | Put       |           | 10,508.79000       | 10.50879           | 10,288,570        | 20.87      | 0.00                  | 0                |               |
| R2040                     | On | 06/08/2020 | Bond Future | 10.07      | Call      |           | 27.41000           | 0.02741            | 20,550            | 20.87      | 0.00                  | 0                | 80            |
| R2040                     | On | 06/08/2020 | Bond Future | 10.79      | Call      |           | 341.53000          | 0.34153            | 312,450           | 20.92      | 0.00                  | 0                |               |
| R2040                     | On | 06/08/2020 | Bond Future | 10.79      | Put       |           | 5,433.86000        | 5.43386            | 5,191,420         | 20.92      | 0.00                  | 0                | 80            |
| R2040                     | On | 05/11/2020 | Bond Future | 11.00      | Put       |           | 7,425.50000        | 7.42550            | 7,234,650         | 23.54      | 0.00                  | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 11.00      | Call      |           | 2,420.82000        | 2.42082            | 2,445,170         | 23.54      | 0.00                  | 0                | 2,20          |
| R2040                     | On | 05/11/2020 | Bond Future | 9.73       | Put       |           | 15,201.44000       | 15.20144           | 14,984,240        | 23.54      | 0.00                  | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 9.73       | Call      |           | 627.21000          | 0.62721            | 625,210           | 23.54      | 0.00                  | 0                | 2,00          |
| R2040                     | On | 05/11/2020 | Bond Future | 10.23      | Put       |           | 11,746.74000       | 11.74674           | 11,535,380        | 23.54      | 0.00                  | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 10.23      | Call      |           | 1,136.19000        | 1.13619            | 1,140,030         | 23.54      | 0.00                  | 0                | 2,00          |
| R2040                     | On | 05/11/2020 | Bond Future | 11.70      | Call      |           | 4,347.73000        | 4.34773            | 4,401,240         | 24.47      | 0.00                  | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 11.70      | Put       |           | 4,728.14000        | 4.72814            | 4,566,450         | 24.47      | 0.00                  | 0                | 2,00          |
| R2040                     | On | 05/11/2020 | Bond Future | 9.50       | Put       |           | 16,953.12000       | 16.95312           | 16,734,730        | 23.54      | 0.00                  | 0                |               |

| 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 | 05/11/2020 | Bond Future | 9.50       | Call      |           | 462.92000          | 0.46292            | 459,730           | 23.54      | 0.00                | 0                | 2,00         |
| R2040                     | On | 05/11/2020 | Bond Future | 10.00      | Put       |           | 13,274.39000       | 13.27439           | 13,059,710        | 23.54      | 0.00                | 0                |              |
| R2040                     | On | 05/11/2020 | Bond Future | 10.00      | Call      |           | 873.91000          | 0.87391            | 874,430           | 23.54      | 0.00                | 0                | 2,20         |
| R2040                     | On | 05/11/2020 | Bond Future | 11.50      | Call      |           | 3,742.04000        | 3.74204            | 3,786,450         | 24.21      | 0.00                | 0                |              |
| R2040                     | On | 05/11/2020 | Bond Future | 11.50      | Put       |           | 5,400.83000        | 5.40083            | 5,230,040         | 24.21      | 0.00                | 0                | 2,00         |
| R2040                     | On | 05/11/2020 | Bond Future | 10.31      | Call      |           | 1,239.64000        | 1.23964            | 1,244,920         | 23.54      | 0.00                | 0                |              |
| R2040                     | On | 05/11/2020 | Bond Future | 10.31      | Put       |           | 11,240.52000       | 11.24052           | 11,030,600        | 23.54      | 0.00                | 0                |              |
| R2040                     | On | 05/11/2020 | Bond Future | 10.32      | Call      |           | 1,253.04000        | 1.25304            | 1,258,500         | 23.54      | 0.00                | 0                |              |
| R2040                     | On | 05/11/2020 | Bond Future | 10.32      | Put       |           | 11,178.17000       | 11.17817           | 10,968,430        | 23.54      | 0.00                | 0                |              |
| R2040                     | On | 05/11/2020 | Bond Future | 10.30      | Call      |           | 1,226.36000        | 1.22636            | 1,231,440         | 23.54      | 0.00                | 0                |              |
| R2040                     | On | 05/11/2020 | Bond Future | 10.30      | Put       |           | 11,303.09000       | 11.30309           | 11,092,970        | 23.54      | 0.00                | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 9.49       | Put       |           | 18,828.42000       | 18.82842           | 18,619,550        | 23.45      | 0.00                | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 9.49       | Call      |           | 924.67000          | 0.92467            | 933,060           | 23.45      | 0.00                | 0                | 50           |
| R2040                     | On | 04/02/2021 | Bond Future | 10.24      | Put       |           | 13,674.45000       | 13.67445           | 13,478,310        | 23.45      | 0.00                | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 10.24      | Call      |           | 1,785.69000        | 1.78569            | 1,806,810         | 23.45      | 0.00                | 0                | 50           |
| R2040                     | On | 04/02/2021 | Bond Future | 11.57      | Call      |           | 4,485.74000        | 4.48574            | 4,546,750         | 23.79      | 0.00                | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 11.57      | Put       |           | 7,078.69000        | 7.07869            | 6,922,440         | 23.79      | 0.00                | 0                | 50           |
| R2040                     | On | 04/02/2021 | Bond Future | 9.57       | Put       |           | 18,230.36000       | 18.23036           | 18,022,510        | 23.45      | 0.00                | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 9.57       | Call      |           | 997.70000          | 0.99770            | 1,007,110         | 23.45      | 0.00                | 0                | 80           |
| R2040                     | On | 04/02/2021 | Bond Future | 10.07      | Put       |           | 14,753.59000       | 14.75359           | 14,553,920        | 23.45      | 0.00                | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 10.07      | Call      |           | 1,554.24000        | 1.55424            | 1,571,830         | 23.45      | 0.00                | 0                | 80           |
| R2040                     | On | 04/02/2021 | Bond Future | 11.74      | Call      |           | 4,967.47000        | 4.96747            | 5,034,640         | 23.97      | 0.00                | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 11.74      | Put       |           | 6,484.31000        | 6.48431            | 6,334,220         | 23.97      | 0.00                | 0                | 80           |
| R2040                     | On | 04/02/2021 | Bond Future | 10.41      | Call      |           | 2,039.90000        | 2.03990            | 2,064,940         | 23.45      | 0.00                | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 10.41      | Put       |           | 12,647.54000       | 12.64754           | 12,455,320        | 23.45      | 0.00                | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 10.42      | Call      |           | 2,055.58000        | 2.05558            | 2,080,850         | 23.45      | 0.00                | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 10.42      | Put       |           | 12,588.76000       | 12.58876           | 12,396,770        | 23.45      | 0.00                | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 10.40      | Call      |           | 2,024.31000        | 2.02431            | 2,049,100         | 23.45      | 0.00                | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 10.40      | Put       |           | 12,706.51000       | 12.70651           | 12,514,040        | 23.45      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.44      | Call      |           | 6,594.97000        | 6.59497            | 6,691,660         | 20.97      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.44      | Put       |           | 5,313.40000        | 5.31340            | 5,190,460         | 20.97      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.42      | Call      |           | 6,532.94000        | 6.53294            | 6,628,950         | 20.95      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.42      | Put       |           | 5,365.91000        | 5.36591            | 5,242,290         | 20.95      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.43      | Call      |           | 6,564.07000        | 6.56407            | 6,660,410         | 20.96      | 0.00                | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.43      | Put       |           | 5,339.74000        | 5.33974            | 5,216,450         | 20.96      | 0.00                | 0                |              |
| <b>Total R2040 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>33,77</b> |
| <b>Total For R2040</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>6,638,924.18</b> | <b>82</b>        | <b>90,17</b> |
| R2044                     | On | 06/08/2020 | Bond Future |            |           | 11.65174  | 77.11996           | 11.66950           | 77.00678          | 23.65      | 1,011,890,995.16    | 13,121           | 61,68        |
| R2044                     | On | 05/11/2020 | Bond Future |            |           | 11.86739  | 77.93152           | 11.88585           | 77.81751          | 25.96      | 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 |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------|---------------|------------------|------------|
| R2044                     | On | 04/02/2021 |        |            | 12.08876  | 74.45506  | 12.10798           | 74.34014           |                   | 25.64                   | 0.00          | 0                |            |
| R2044                     | On | 06/05/2021 |        |            | 12.31707  | 75.33961  | 12.33712           | 75.22351           |                   | 21.93                   | 0.00          | 0                |            |
| <b>Total R2044 Future</b> |    |            |        |            |           |           |                    |                    |                   | <b>1,011,890,995.16</b> | <b>13,121</b> | <b>61,65</b>     |            |
| R2044                     | On | 06/08/2020 | 9.87   | Put        |           |           | 13,113.98000       | 13.11398           | 12,998,340        | 21.85                   | 0.00          | 0                |            |
| R2044                     | On | 06/08/2020 | 9.88   | Call       |           |           | 6.59000            | 0.00659            | 4,020             | 21.85                   | 0.00          | 0                |            |
| R2044                     | On | 06/08/2020 | 9.88   | Put        |           |           | 13,031.26000       | 13.03126           | 12,915,510        | 21.85                   | 0.00          | 0                |            |
| R2044                     | On | 06/08/2020 | 9.86   | Call       |           |           | 5.97000            | 0.00597            | 3,610             | 21.85                   | 0.00          | 0                |            |
| R2044                     | On | 06/08/2020 | 10.93  | Put        |           |           | 5,323.79000        | 5.32379            | 5,166,710         | 21.85                   | 0.00          | 0                | 14         |
| R2044                     | On | 06/08/2020 | 11.09  | Put        |           |           | 4,397.59000        | 4.39759            | 4,232,090         | 21.96                   | 0.00          | 0                | 60         |
| R2044                     | On | 06/08/2020 | 9.01   | Put        |           |           | 20,751.85000       | 20.75185           | 20,638,650        | 21.85                   | 0.00          | 0                |            |
| R2044                     | On | 06/08/2020 | 9.01   | Call       |           |           | 0.03000            | 0.00003            | 0,010             | 21.85                   | 0.00          | 0                | 14         |
| R2044                     | On | 06/08/2020 | 9.66   | Put        |           |           | 14,883.49000       | 14.88349           | 14,769,350        | 21.85                   | 0.00          | 0                |            |
| R2044                     | On | 06/08/2020 | 9.66   | Call       |           |           | 2.10000            | 0.00210            | 1,140             | 21.85                   | 0.00          | 0                | 14         |
| R2044                     | On | 06/08/2020 | 10.93  | Call       |           |           | 355.85000          | 0.35585            | 311,950           | 21.85                   | 0.00          | 0                |            |
| R2044                     | On | 06/08/2020 | 9.86   | Put        |           |           | 13,196.85000       | 13.19685           | 13,081,310        | 21.85                   | 0.00          | 0                |            |
| R2044                     | On | 06/08/2020 | 9.36   | Put        |           |           | 17,517.40000       | 17.51740           | 17,404,020        | 21.85                   | 0.00          | 0                |            |
| R2044                     | On | 06/08/2020 | 9.36   | Call       |           |           | 0.36000            | 0.00036            | 0,160             | 21.85                   | 0.00          | 0                | 60         |
| R2044                     | On | 06/08/2020 | 9.98   | Put        |           |           | 12,211.83000       | 12.21183           | 12,094,820        | 21.85                   | 0.00          | 0                |            |
| R2044                     | On | 06/08/2020 | 9.98   | Call       |           |           | 10.66000           | 0.01066            | 6,830             | 21.85                   | 0.00          | 0                | 60         |
| R2044                     | On | 06/08/2020 | 11.09  | Call       |           |           | 550.40000          | 0.55040            | 498,080           | 21.96                   | 0.00          | 0                |            |
| R2044                     | On | 06/08/2020 | 9.87   | Call       |           |           | 6.27000            | 0.00627            | 3,810             | 21.85                   | 0.00          | 0                |            |
| R2044                     | On | 05/11/2020 | 11.06  | Call       |           |           | 2,312.39000        | 2.31239            | 2,299,980         | 24.72                   | 0.00          | 0                |            |
| R2044                     | On | 05/11/2020 | 11.06  | Put        |           |           | 7,719.50000        | 7.71950            | 7,593,080         | 24.72                   | 0.00          | 0                | 50         |
| R2044                     | On | 05/11/2020 | 10.04  | Put        |           |           | 13,857.98000       | 13.85798           | 13,728,420        | 24.72                   | 0.00          | 0                |            |
| R2044                     | On | 05/11/2020 | 10.04  | Call       |           |           | 804.43000          | 0.80443            | 788,880           | 24.72                   | 0.00          | 0                | 50         |
| R2044                     | On | 05/11/2020 | 9.34   | Put        |           |           | 19,338.20000       | 19.33820           | 19,213,560        | 24.72                   | 0.00          | 0                |            |
| R2044                     | On | 05/11/2020 | 10.34  | Put        |           |           | 11,820.12000       | 11.82012           | 11,689,720        | 24.72                   | 0.00          | 0                |            |
| R2044                     | On | 05/11/2020 | 11.38  | Put        |           |           | 6,281.20000        | 6.28120            | 6,159,570         | 24.88                   | 0.00          | 0                | 50         |
| R2044                     | On | 05/11/2020 | 10.35  | Call       |           |           | 1,149.95000        | 1.14995            | 1,133,550         | 24.72                   | 0.00          | 0                |            |
| R2044                     | On | 05/11/2020 | 10.35  | Put        |           |           | 11,755.50000       | 11.75550           | 11,625,090        | 24.72                   | 0.00          | 0                |            |
| R2044                     | On | 05/11/2020 | 10.36  | Call       |           |           | 1,162.63000        | 1.16263            | 1,146,220         | 24.72                   | 0.00          | 0                |            |
| R2044                     | On | 05/11/2020 | 10.36  | Put        |           |           | 11,691.10000       | 11.69110           | 11,560,680        | 24.72                   | 0.00          | 0                |            |
| R2044                     | On | 05/11/2020 | 10.34  | Call       |           |           | 1,137.37000        | 1.13737            | 1,120,980         | 24.72                   | 0.00          | 0                |            |
| R2044                     | On | 05/11/2020 | 10.02  | Call       |           |           | 785.16000          | 0.78516            | 769,700           | 24.72                   | 0.00          | 0                | 1,80       |
| R2044                     | On | 05/11/2020 | 9.29   | Put        |           |           | 19,767.13000       | 19.76713           | 19,642,900        | 24.72                   | 0.00          | 0                |            |
| R2044                     | On | 05/11/2020 | 9.29   | Call       |           |           | 291.05000          | 0.29105            | 280,830           | 24.72                   | 0.00          | 0                | 50         |
| R2044                     | On | 05/11/2020 | 9.96   | Put        |           |           | 14,433.53000       | 14.43353           | 14,304,370        | 24.72                   | 0.00          | 0                |            |
| R2044                     | On | 05/11/2020 | 9.96   | Call       |           |           | 729.43000          | 0.72943            | 714,280           | 24.72                   | 0.00          | 0                |            |
| R2044                     | On | 05/11/2020 | 11.38  | Call       |           |           | 3,045.84000        | 3.04584            | 3,038,220         | 24.88                   | 0.00          | 0                |            |

| 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 | 05/11/2020 | Bond Future | 9.72       | Call      |           | 535.94000          | 0.53594            | 522,310           | 24.72      | 0.00                    | 0                | 1,8           |
| R2044                     | On | 05/11/2020 | Bond Future | 9.97       | Put       |           | 14,360.86000       | 14.36086           | 14,231,640        | 24.72      | 0.00                    | 0                |               |
| R2044                     | On | 05/11/2020 | Bond Future | 9.97       | Call      |           | 738.51000          | 0.73851            | 723,300           | 24.72      | 0.00                    | 0                | 56            |
| R2044                     | On | 05/11/2020 | Bond Future | 8.87       | Put       |           | 23,559.94000       | 23.55994           | 23,439,060        | 24.72      | 0.00                    | 0                |               |
| R2044                     | On | 05/11/2020 | Bond Future | 8.87       | Call      |           | 148.24000          | 0.14824            | 141,370           | 24.72      | 0.00                    | 0                | 1,8           |
| R2044                     | On | 05/11/2020 | Bond Future | 10.02      | Put       |           | 14,000.61000       | 14.00061           | 13,871,140        | 24.72      | 0.00                    | 0                |               |
| R2044                     | On | 05/11/2020 | Bond Future | 9.34       | Call      |           | 313.72000          | 0.31372            | 303,090           | 24.72      | 0.00                    | 0                | 5             |
| R2044                     | On | 05/11/2020 | Bond Future | 11.17      | Call      |           | 2,542.09000        | 2.54209            | 2,531,190         | 24.72      | 0.00                    | 0                |               |
| R2044                     | On | 05/11/2020 | Bond Future | 11.17      | Put       |           | 7,191.25000        | 7.19125            | 7,066,340         | 24.72      | 0.00                    | 0                | 1,8           |
| R2044                     | On | 05/11/2020 | Bond Future | 11.43      | Call      |           | 3,177.27000        | 3.17727            | 3,170,520         | 24.94      | 0.00                    | 0                |               |
| R2044                     | On | 05/11/2020 | Bond Future | 11.43      | Put       |           | 6,082.29000        | 6.08229            | 5,961,530         | 24.94      | 0.00                    | 0                | 1,8           |
| R2044                     | On | 05/11/2020 | Bond Future | 9.72       | Put       |           | 16,239.82000       | 16.23982           | 16,112,180        | 24.72      | 0.00                    | 0                |               |
| R2044                     | On | 04/02/2021 | Bond Future | 10.36      | Call      |           | 1,798.83000        | 1.79883            | 1,795,480         | 24.58      | 0.00                    | 0                |               |
| R2044                     | On | 04/02/2021 | Bond Future | 10.36      | Put       |           | 13,656.78000       | 13.65678           | 13,538,510        | 24.58      | 0.00                    | 0                |               |
| R2044                     | On | 04/02/2021 | Bond Future | 10.37      | Call      |           | 1,813.24000        | 1.81324            | 1,809,970         | 24.58      | 0.00                    | 0                |               |
| R2044                     | On | 04/02/2021 | Bond Future | 10.37      | Put       |           | 13,594.39000       | 13.59439           | 13,476,200        | 24.58      | 0.00                    | 0                |               |
| R2044                     | On | 04/02/2021 | Bond Future | 10.35      | Call      |           | 1,784.49000        | 1.78449            | 1,781,080         | 24.58      | 0.00                    | 0                |               |
| R2044                     | On | 04/02/2021 | Bond Future | 10.35      | Put       |           | 13,719.35000       | 13.71935           | 13,601,020        | 24.58      | 0.00                    | 0                |               |
| R2044                     | On | 04/02/2021 | Bond Future | 10.84      | Call      |           | 2,579.94000        | 2.57994            | 2,580,920         | 24.58      | 0.00                    | 0                |               |
| R2044                     | On | 04/02/2021 | Bond Future | 10.84      | Put       |           | 10,876.77000       | 10.87677           | 10,762,830        | 24.58      | 0.00                    | 0                | 40            |
| R2044                     | On | 04/02/2021 | Bond Future | 10.29      | Call      |           | 1,700.07000        | 1.70007            | 1,696,280         | 24.58      | 0.00                    | 0                |               |
| R2044                     | On | 04/02/2021 | Bond Future | 10.29      | Put       |           | 14,098.83000       | 14.09883           | 13,980,120        | 24.58      | 0.00                    | 0                | 40            |
| R2044                     | On | 04/02/2021 | Bond Future | 9.66       | Put       |           | 18,505.00000       | 18.50500           | 18,384,050        | 24.58      | 0.00                    | 0                |               |
| R2044                     | On | 04/02/2021 | Bond Future | 9.66       | Call      |           | 974.42000          | 0.97442            | 968,390           | 24.58      | 0.00                    | 0                | 40            |
| R2044                     | On | 04/02/2021 | Bond Future | 10.04      | Put       |           | 15,754.87000       | 15.75487           | 15,634,890        | 24.58      | 0.00                    | 0                |               |
| R2044                     | On | 04/02/2021 | Bond Future | 10.04      | Call      |           | 1,377.78000        | 1.37778            | 1,372,720         | 24.58      | 0.00                    | 0                |               |
| R2044                     | On | 06/05/2021 | Bond Future | 12.43      | Call      |           | 6,118.26000        | 6.11826            | 6,153,480         | 21.60      | 0.00                    | 0                |               |
| R2044                     | On | 06/05/2021 | Bond Future | 12.43      | Put       |           | 5,584.59000        | 5.58459            | 5,503,710         | 21.60      | 0.00                    | 0                |               |
| R2044                     | On | 06/05/2021 | Bond Future | 12.44      | Call      |           | 6,148.39000        | 6.14839            | 6,183,790         | 21.62      | 0.00                    | 0                |               |
| R2044                     | On | 06/05/2021 | Bond Future | 12.44      | Put       |           | 5,557.67000        | 5.55767            | 5,476,970         | 21.62      | 0.00                    | 0                |               |
| R2044                     | On | 06/05/2021 | Bond Future | 12.45      | Call      |           | 6,178.57000        | 6.17857            | 6,214,150         | 21.63      | 0.00                    | 0                |               |
| R2044                     | On | 06/05/2021 | Bond Future | 12.45      | Put       |           | 5,530.88000        | 5.53088            | 5,450,360         | 21.63      | 0.00                    | 0                |               |
| <b>Total R2044 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>15,75</b>  |
| <b>Total For R2044</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>1,011,890,995.16</b> | <b>13,121</b>    | <b>77,45</b>  |
| R2048                     | On | 06/08/2020 | Bond Future |            |           | 11.57937  | 80.57896           | 11.60710           | 80.39855          | 22.87      | 0.00                    | 0                | 111,98        |
| R2048                     | On | 05/11/2020 | Bond Future |            |           | 11.79249  | 77.01578           | 11.82139           | 76.83381          | 26.43      | 0.00                    | 0                | 2             |
| R2048                     | On | 04/02/2021 | Bond Future |            |           | 12.01125  | 77.90915           | 12.04141           | 77.72550          | 24.60      | 0.00                    | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future |            |           | 12.22814  | 74.41859           | 12.25963           | 74.23293          | 22.34      | 0.00                    | 0                |               |
| <b>Total R2048 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         | <b>112,23</b> |



| Contract Details |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Op Interr |
|------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|-----------|
| R2048            | On | 06/08/2020 | Bond Future | 10.19      | Call      |           | 31.14000           | 0.03114            | 23,090            | 21.05      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 10.19      | Put       |           | 10,330.71000       | 10.33071           | 10,142,250        | 21.05      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 10.20      | Call      |           | 32.50000           | 0.03250            | 24,180            | 21.05      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 10.20      | Put       |           | 10,250.91000       | 10.25091           | 10,062,180        | 21.05      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 10.18      | Call      |           | 29.83000           | 0.02983            | 22,030            | 21.05      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 10.18      | Put       |           | 10,410.68000       | 10.41068           | 10,222,470        | 21.05      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 12.25      | Put       |           | 595.88000          | 0.59588            | 481,970           | 23.29      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 12.25      | Call      |           | 4,572.55000        | 4.57255            | 4,639,050         | 23.29      | 0.00  | 0                | 8         |
| R2048            | On | 06/08/2020 | Bond Future | 11.80      | Put       |           | 1,397.14000        | 1.39714            | 1,221,360         | 22.56      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 11.80      | Call      |           | 2,631.17000        | 2.63117            | 2,635,800         | 22.56      | 0.00  | 0                | 47        |
| R2048            | On | 06/08/2020 | Bond Future | 11.10      | Put       |           | 4,072.82000        | 4.07282            | 3,853,250         | 21.18      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 11.10      | Call      |           | 648.56000          | 0.64856            | 609,400           | 21.18      | 0.00  | 0                | 47        |
| R2048            | On | 06/08/2020 | Bond Future | 12.75      | Put       |           | 222.42000          | 0.22242            | 162,920           | 24.60      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 12.75      | Call      |           | 7,039.01000        | 7.03901            | 7,159,920         | 24.60      | 0.00  | 0                | 8         |
| R2048            | On | 06/08/2020 | Bond Future | 10.35      | Put       |           | 9,076.76000        | 9.07676            | 8,883,460         | 21.05      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 10.35      | Call      |           | 59.99000           | 0.05999            | 47,100            | 21.05      | 0.00  | 0                | 64        |
| R2048            | On | 06/08/2020 | Bond Future | 11.85      | Put       |           | 1,278.00000        | 1.27800            | 1,108,690         | 22.64      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 11.85      | Call      |           | 2,826.02000        | 2.82602            | 2,837,120         | 22.64      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 11.15      | Put       |           | 3,810.68000        | 3.81068            | 3,590,980         | 21.25      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 11.15      | Call      |           | 736.16000          | 0.73616            | 696,870           | 21.25      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 10.85      | Put       |           | 5,542.15000        | 5.54215            | 5,328,380         | 21.05      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 10.85      | Call      |           | 327.33000          | 0.32733            | 293,970           | 21.05      | 0.00  | 0                | 64        |
| R2048            | On | 06/08/2020 | Bond Future | 9.25       | Put       |           | 18,560.30000       | 18.56030           | 18,379,790        | 21.05      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 9.25       | Call      |           | 0.18000            | 0.00018            | 0,080             | 21.05      | 0.00  | 0                | 20,64     |
| R2048            | On | 06/08/2020 | Bond Future | 9.00       | Put       |           | 20,986.11000       | 20.98611           | 20,805,680        | 21.05      | 0.00  | 0                |           |
| R2048            | On | 06/08/2020 | Bond Future | 9.00       | Call      |           | 0.03000            | 0.00003            | 0,010             | 21.05      | 0.00  | 0                | 3,00      |
| R2048            | On | 05/11/2020 | Bond Future | 11.00      | Put       |           | 7,793.30000        | 7.79330            | 7,621,950         | 25.08      | 0.00  | 0                |           |
| R2048            | On | 05/11/2020 | Bond Future | 11.00      | Call      |           | 2,294.29000        | 2.29429            | 2,304,910         | 25.08      | 0.00  | 0                | 80        |
| R2048            | On | 05/11/2020 | Bond Future | 10.00      | Put       |           | 14,018.03000       | 14.01803           | 13,830,590        | 25.08      | 0.00  | 0                |           |
| R2048            | On | 05/11/2020 | Bond Future | 10.00      | Call      |           | 790.50000          | 0.79050            | 785,030           | 25.08      | 0.00  | 0                | 80        |
| R2048            | On | 05/11/2020 | Bond Future | 10.04      | Call      |           | 830.73000          | 0.83073            | 825,490           | 25.08      | 0.00  | 0                |           |
| R2048            | On | 05/11/2020 | Bond Future | 10.04      | Put       |           | 13,724.58000       | 13.72458           | 13,537,370        | 25.08      | 0.00  | 0                |           |
| R2048            | On | 05/11/2020 | Bond Future | 10.02      | Call      |           | 810.43000          | 0.81043            | 805,070           | 25.08      | 0.00  | 0                |           |
| R2048            | On | 05/11/2020 | Bond Future | 10.02      | Put       |           | 13,870.85000       | 13.87085           | 13,683,520        | 25.08      | 0.00  | 0                |           |
| R2048            | On | 05/11/2020 | Bond Future | 10.03      | Call      |           | 820.53000          | 0.82053            | 815,230           | 25.08      | 0.00  | 0                |           |
| R2048            | On | 05/11/2020 | Bond Future | 10.03      | Put       |           | 13,797.59000       | 13.79759           | 13,610,320        | 25.08      | 0.00  | 0                |           |
| R2048            | On | 04/02/2021 | Bond Future | 10.48      | Call      |           | 2,017.92000        | 2.01792            | 2,033,720         | 23.54      | 0.00  | 0                |           |
| R2048            | On | 04/02/2021 | Bond Future | 10.48      | Put       |           | 12,731.30000       | 12.73130           | 12,563,450        | 23.54      | 0.00  | 0                |           |
| R2048            | On | 04/02/2021 | Bond Future | 10.46      | Call      |           | 1,985.94000        | 1.98594            | 2,001,360         | 23.54      | 0.00  | 0                |           |
| R2048            | On | 04/02/2021 | Bond Future | 10.46      | Put       |           | 12,854.23000       | 12.85423           | 12,686,000        | 23.54      | 0.00  | 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 | 04/02/2021 | Bond Future | 10.47  | Call       |           |           | 2,001.89000        | 2.00189            | 2,017,500         | 23.54      | 0.00                 | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.47  | Put        |           |           | 12,792.66000       | 12.79266           | 12,624,620        | 23.54      | 0.00                 | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.34  | Call       |           |           | 6,162.51000        | 6.16251            | 6,235,950         | 22.17      | 0.00                 | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.34  | Put        |           |           | 5,692.54000        | 5.69254            | 5,580,320         | 22.17      | 0.00                 | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.35  | Call       |           |           | 6,192.67000        | 6.19267            | 6,266,400         | 22.18      | 0.00                 | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.35  | Put        |           |           | 5,664.61000        | 5.66461            | 5,552,680         | 22.18      | 0.00                 | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.36  | Call       |           |           | 6,222.87000        | 6.22287            | 6,296,890         | 22.19      | 0.00                 | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.36  | Put        |           |           | 5,636.81000        | 5.63681            | 5,525,170         | 22.19      | 0.00                 | 0                |               |
| <b>Total R2048 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>29,08</b>  |
| <b>Total For R2048</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>141,32</b> |
| R208                      | On | 06/08/2020 | Bond Future |        |            | 3.42453   | 104.53346 | 3.42216            | 104.53496          |                   | 0.30       | 69,828,351.28        | 668              | 22,72         |
| R208                      | On | 05/11/2020 | Bond Future |        |            | 2.86839   | 102.24209 | 2.86316            | 102.24414          |                   | 0.22       | 0.00                 | 0                |               |
| <b>Total R208 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>69,828,351.28</b> | <b>668</b>       | <b>22,72</b>  |
| R208                      | On | 06/08/2020 | Bond Future | 5.56   | Call       |           |           | 1,341.50000        | 1.34150            | 1,340,000         | 0.34       | 0.00                 | 0                |               |
| R208                      | On | 06/08/2020 | Bond Future | 5.56   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.34       | 0.00                 | 0                |               |
| R208                      | On | 06/08/2020 | Bond Future | 5.57   | Call       |           |           | 1,347.70000        | 1.34770            | 1,346,200         | 0.34       | 0.00                 | 0                |               |
| R208                      | On | 06/08/2020 | Bond Future | 5.57   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.34       | 0.00                 | 0                |               |
| R208                      | On | 06/08/2020 | Bond Future | 5.55   | Call       |           |           | 1,335.30000        | 1.33530            | 1,333,800         | 0.34       | 0.00                 | 0                |               |
| R208                      | On | 06/08/2020 | Bond Future | 5.55   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.34       | 0.00                 | 0                |               |
| R208                      | On | 05/11/2020 | Bond Future | 4.78   | Call       |           |           | 743.37000          | 0.74337            | 741,320           | 0.27       | 0.00                 | 0                |               |
| R208                      | On | 05/11/2020 | Bond Future | 4.78   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.27       | 0.00                 | 0                |               |
| R208                      | On | 05/11/2020 | Bond Future | 4.79   | Call       |           |           | 747.22000          | 0.74722            | 745,170           | 0.27       | 0.00                 | 0                |               |
| R208                      | On | 05/11/2020 | Bond Future | 4.79   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.27       | 0.00                 | 0                |               |
| R208                      | On | 05/11/2020 | Bond Future | 4.77   | Call       |           |           | 739.52000          | 0.73952            | 737,470           | 0.27       | 0.00                 | 0                |               |
| R208                      | On | 05/11/2020 | Bond Future | 4.77   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 0.27       | 0.00                 | 0                |               |
| <b>Total R208 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |               |
| <b>Total For R208</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>69,828,351.28</b> | <b>668</b>       | <b>22,72</b>  |
| R209                      | On | 06/08/2020 | Bond Future |        |            | 10.92011  | 67.61892  | 10.97292           | 67.33198           |                   | 22.15      | 1,352,378.40         | 20               | 59,87         |
| R209                      | On | 05/11/2020 | Bond Future |        |            | 11.11771  | 65.19043  | 11.17245           | 64.90079           |                   | 26.17      | 0.00                 | 0                |               |
| R209                      | On | 04/02/2021 | Bond Future |        |            | 11.31467  | 65.94698  | 11.37145           | 65.65425           |                   | 24.18      | 0.00                 | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future |        |            | 11.51672  | 63.58804  | 11.57566           | 63.29205           |                   | 22.24      | 0.00                 | 0                |               |
| <b>Total R209 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>1,352,378.40</b>  | <b>20</b>        | <b>59,87</b>  |
| R209                      | On | 06/08/2020 | Bond Future | 5.56   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 21.04      | 0.00                 | 0                |               |
| R209                      | On | 06/08/2020 | Bond Future | 5.56   | Put        |           |           | 42,092.68000       | 42.09268           | 41,805,740        | 21.04      | 0.00                 | 0                |               |
| R209                      | On | 06/08/2020 | Bond Future | 5.57   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 21.04      | 0.00                 | 0                |               |
| R209                      | On | 06/08/2020 | Bond Future | 5.57   | Put        |           |           | 41,984.35000       | 41.98435           | 41,697,410        | 21.04      | 0.00                 | 0                |               |
| R209                      | On | 06/08/2020 | Bond Future | 5.55   | Call       |           |           | 0.00000            | 0.00000            | 0,000             | 21.04      | 0.00                 | 0                |               |
| R209                      | On | 06/08/2020 | Bond Future | 5.55   | Put        |           |           | 42,201.16000       | 42.20116           | 41,914,220        | 21.04      | 0.00                 | 0                |               |
| R209                      | On | 05/11/2020 | Bond Future | 10.01  | Call       |           |           | 1,493.30000        | 1.49330            | 1,533,770         | 25.52      | 0.00                 | 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 | 05/11/2020 | Bond Future | 10.01      | Put       |           | 8,077.26000        | 8.07726            | 7,828,090         | 25.52      | 0.00                | 0                |              |
| R209                     | On | 05/11/2020 | Bond Future | 10.02      | Call      |           | 1,507.32000        | 1.50732            | 1,548,230         | 25.52      | 0.00                | 0                |              |
| R209                     | On | 05/11/2020 | Bond Future | 10.02      | Put       |           | 8,030.56000        | 8.03056            | 7,781,830         | 25.52      | 0.00                | 0                |              |
| R209                     | On | 05/11/2020 | Bond Future | 10.00      | Call      |           | 1,479.36000        | 1.47936            | 1,519,400         | 25.52      | 0.00                | 0                |              |
| R209                     | On | 05/11/2020 | Bond Future | 10.00      | Put       |           | 8,124.11000        | 8.12411            | 7,874,510         | 25.52      | 0.00                | 0                |              |
| R209                     | On | 04/02/2021 | Bond Future | 10.11      | Call      |           | 2,164.87000        | 2.16487            | 2,228,130         | 23.46      | 0.00                | 0                |              |
| R209                     | On | 04/02/2021 | Bond Future | 10.11      | Put       |           | 9,160.95000        | 9.16095            | 8,931,480         | 23.46      | 0.00                | 0                |              |
| R209                     | On | 04/02/2021 | Bond Future | 10.12      | Call      |           | 2,180.15000        | 2.18015            | 2,243,820         | 23.46      | 0.00                | 0                |              |
| R209                     | On | 04/02/2021 | Bond Future | 10.12      | Put       |           | 9,116.48000        | 9.11648            | 8,887,420         | 23.46      | 0.00                | 0                |              |
| R209                     | On | 04/02/2021 | Bond Future | 10.10      | Call      |           | 2,149.67000        | 2.14967            | 2,212,500         | 23.46      | 0.00                | 0                |              |
| R209                     | On | 04/02/2021 | Bond Future | 10.10      | Put       |           | 9,205.57000        | 9.20557            | 8,975,670         | 23.46      | 0.00                | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.23      | Call      |           | 6,741.67000        | 6.74167            | 6,907,580         | 22.48      | 0.00                | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.23      | Put       |           | 3,588.72000        | 3.58872            | 3,458,640         | 22.48      | 0.00                | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.24      | Call      |           | 6,769.78000        | 6.76978            | 6,936,120         | 22.49      | 0.00                | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.24      | Put       |           | 3,570.47000        | 3.57047            | 3,440,820         | 22.49      | 0.00                | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.22      | Call      |           | 6,713.39000        | 6.71339            | 6,878,870         | 22.47      | 0.00                | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.22      | Put       |           | 3,606.84000        | 3.60684            | 3,476,330         | 22.47      | 0.00                | 0                |              |
| <b>Total R209 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |              |
| <b>Total For R209</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>1,352,378.40</b> | <b>20</b>        | <b>59,87</b> |
| R210                     | On | 06/08/2020 | Bond Future |            |           | 182.24926 | 182.24926          | 182.03178          | 182.03178         |            | 0.00                | 0                | 1,95         |
| R210                     | On | 05/11/2020 | Bond Future |            |           | 181.53617 | 181.53617          | 181.31715          | 181.31715         |            | 0.00                | 0                |              |
| R210                     | On | 04/02/2021 | Bond Future |            |           | 183.68466 | 183.68466          | 183.46393          | 183.46393         |            | 0.00                | 0                |              |
| R210                     | On | 06/05/2021 | Bond Future |            |           | 183.19605 | 183.19605          | 182.97308          | 182.97308         |            | 0.00                | 0                |              |
| <b>Total R210 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,95</b>  |
| <b>Total For R210</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,95</b>  |
| R212                     | On | 06/08/2020 | Bond Future |            |           | 165.46918 | 165.46918          | 165.50450          | 165.50450         |            | 0.00                | 0                | 7,00         |
| R212                     | On | 05/11/2020 | Bond Future |            |           | 167.25051 | 167.25051          | 167.28701          | 167.28701         |            | 0.00                | 0                |              |
| R212                     | On | 04/02/2021 | Bond Future |            |           | 166.93514 | 166.93514          | 166.97284          | 166.97284         |            | 0.00                | 0                |              |
| R212                     | On | 06/05/2021 | Bond Future |            |           | 168.95416 | 168.95416          | 168.99268          | 168.99268         |            | 0.00                | 0                |              |
| <b>Total R212 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>7,00</b>  |
| <b>Total For R212</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>7,00</b>  |
| R213                     | On | 06/08/2020 | Bond Future |            |           | 9.92613   | 84.26047           | 9.98408            | 83.93592          | 16.59      | 0.00                | 0                | 17,14        |
| R213                     | On | 05/11/2020 | Bond Future |            |           | 10.12957  | 81.61814           | 10.18979           | 81.29057          | 19.44      | 0.00                | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future |            |           | 10.33664  | 82.56469           | 10.39933           | 82.23373          | 18.03      | 0.00                | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future |            |           | 10.54360  | 80.01203           | 10.60886           | 79.67738          | 16.36      | 0.00                | 0                |              |
| <b>Total R213 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         | <b>17,14</b> |
| R213                     | On | 06/08/2020 | Bond Future | 9.29       | Call      |           | 253.04000          | 0.25304            | 253,430           | 15.64      | 0.00                | 0                |              |
| R213                     | On | 06/08/2020 | Bond Future | 9.29       | Put       |           | 4,256.11000        | 4.25611            | 3,931,950         | 15.64      | 0.00                | 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   |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R213                     | On | 06/08/2020 | Bond Future | 9.30       | Call      |           | 261.27000          | 0.26127            | 262,060           | 15.64      | 0.00        | 0                |              |
| R213                     | On | 06/08/2020 | Bond Future | 9.30       | Put       |           | 4,204.83000        | 4.20483            | 3,881,070         | 15.64      | 0.00        | 0                |              |
| R213                     | On | 06/08/2020 | Bond Future | 9.31       | Call      |           | 269.70000          | 0.26970            | 270,910           | 15.65      | 0.00        | 0                |              |
| R213                     | On | 06/08/2020 | Bond Future | 9.31       | Put       |           | 4,153.81000        | 4.15381            | 3,830,470         | 15.65      | 0.00        | 0                |              |
| R213                     | On | 05/11/2020 | Bond Future | 9.60       | Call      |           | 2,146.68000        | 2.14668            | 2,229,260         | 18.88      | 0.00        | 0                |              |
| R213                     | On | 05/11/2020 | Bond Future | 9.60       | Put       |           | 5,432.46000        | 5.43246            | 5,187,470         | 18.88      | 0.00        | 0                |              |
| R213                     | On | 05/11/2020 | Bond Future | 9.61       | Call      |           | 2,166.67000        | 2.16667            | 2,249,970         | 18.89      | 0.00        | 0                |              |
| R213                     | On | 05/11/2020 | Bond Future | 9.61       | Put       |           | 5,395.27000        | 5.39527            | 5,151,000         | 18.89      | 0.00        | 0                |              |
| R213                     | On | 05/11/2020 | Bond Future | 9.59       | Call      |           | 2,126.62000        | 2.12662            | 2,208,490         | 18.88      | 0.00        | 0                |              |
| R213                     | On | 05/11/2020 | Bond Future | 9.59       | Put       |           | 5,469.63000        | 5.46963            | 5,223,930         | 18.88      | 0.00        | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.39       | Put       |           | 7,786.00000        | 7.78600            | 7,538,440         | 17.43      | 0.00        | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.40       | Call      |           | 2,245.27000        | 2.24527            | 2,329,210         | 17.43      | 0.00        | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.40       | Put       |           | 7,745.04000        | 7.74504            | 7,498,020         | 17.43      | 0.00        | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.41       | Call      |           | 2,261.92000        | 2.26192            | 2,346,410         | 17.43      | 0.00        | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.41       | Put       |           | 7,704.22000        | 7.70422            | 7,457,750         | 17.43      | 0.00        | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.39       | Call      |           | 2,228.70000        | 2.22870            | 2,312,100         | 17.43      | 0.00        | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.91      | Put       |           | 2,316.11000        | 2.31611            | 2,204,910         | 17.46      | 0.00        | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.89      | Call      |           | 8,551.74000        | 8.55174            | 8,774,210         | 17.46      | 0.00        | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.89      | Put       |           | 2,346.44000        | 2.34644            | 2,234,260         | 17.46      | 0.00        | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.90      | Call      |           | 8,582.36000        | 8.58236            | 8,805,320         | 17.46      | 0.00        | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.90      | Put       |           | 2,331.24000        | 2.33124            | 2,219,550         | 17.46      | 0.00        | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.91      | Call      |           | 8,613.01000        | 8.61301            | 8,836,460         | 17.46      | 0.00        | 0                |              |
| <b>Total R213 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For R213</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,14</b> |
| R214                     | On | 06/08/2020 | Bond Future |            |           | 11.16854  | 65.58633           | 11.21120           | 65.35134          | 23.50      | 0.00        | 0                | 19,85        |
| R214                     | On | 05/11/2020 | Bond Future |            |           | 11.36209  | 62.99962           | 11.40635           | 62.76248          | 27.80      | 0.00        | 0                |              |
| R214                     | On | 04/02/2021 | Bond Future |            |           | 11.55912  | 63.73032           | 11.60511           | 63.49074          | 25.63      | 0.00        | 0                |              |
| R214                     | On | 06/05/2021 | Bond Future |            |           | 11.75371  | 61.20674           | 11.80149           | 60.96445          | 23.62      | 0.00        | 0                |              |
| <b>Total R214 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,85</b> |
| R214                     | On | 06/08/2020 | Bond Future | 9.98       | Call      |           | 64.41000           | 0.06441            | 54,400            | 22.29      | 0.00        | 0                |              |
| R214                     | On | 06/08/2020 | Bond Future | 9.98       | Put       |           | 7,464.27000        | 7.46427            | 7,219,270         | 22.29      | 0.00        | 0                |              |
| R214                     | On | 06/08/2020 | Bond Future | 9.99       | Call      |           | 66.81000           | 0.06681            | 56,590            | 22.29      | 0.00        | 0                |              |
| R214                     | On | 06/08/2020 | Bond Future | 9.99       | Put       |           | 7,401.05000        | 7.40105            | 7,155,840         | 22.29      | 0.00        | 0                |              |
| R214                     | On | 06/08/2020 | Bond Future | 9.97       | Call      |           | 62.08000           | 0.06208            | 52,290            | 22.29      | 0.00        | 0                |              |
| R214                     | On | 06/08/2020 | Bond Future | 9.97       | Put       |           | 7,527.66000        | 7.52766            | 7,282,880         | 22.29      | 0.00        | 0                |              |
| R214                     | On | 05/11/2020 | Bond Future | 10.25      | Call      |           | 1,553.23000        | 1.55323            | 1,578,340         | 27.10      | 0.00        | 0                |              |
| R214                     | On | 05/11/2020 | Bond Future | 10.25      | Put       |           | 8,267.93000        | 8.26793            | 8,055,900         | 27.10      | 0.00        | 0                |              |
| R214                     | On | 05/11/2020 | Bond Future | 10.26      | Call      |           | 1,567.82000        | 1.56782            | 1,593,260         | 27.10      | 0.00        | 0                |              |
| R214                     | On | 05/11/2020 | Bond Future | 10.26      | Put       |           | 8,219.53000        | 8.21953            | 8,007,830         | 27.10      | 0.00        | 0                |              |

| Contract Details          |    |            | Strike             | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                   | Contracts Traded | Opt Intere      |
|---------------------------|----|------------|--------------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|-----------------|
| R214                      | On | 05/11/2020 | Bond Future        | 10.24      | Call      |           | 1,538.73000        | 1.53873            | 1,563,510         | 27.10      | 0.00                    | 0                |                 |
| R214                      | On | 05/11/2020 | Bond Future        | 10.24      | Put       |           | 8,316.52000        | 8.31652            | 8,104,160         | 27.10      | 0.00                    | 0                |                 |
| R214                      | On | 04/02/2021 | Bond Future        | 10.32      | Call      |           | 2,193.23000        | 2.19323            | 2,238,340         | 24.86      | 0.00                    | 0                |                 |
| R214                      | On | 04/02/2021 | Bond Future        | 10.32      | Put       |           | 9,509.25000        | 9.50925            | 9,314,780         | 24.86      | 0.00                    | 0                |                 |
| R214                      | On | 04/02/2021 | Bond Future        | 10.33      | Call      |           | 2,208.86000        | 2.20886            | 2,254,300         | 24.86      | 0.00                    | 0                |                 |
| R214                      | On | 04/02/2021 | Bond Future        | 10.33      | Put       |           | 9,462.61000        | 9.46261            | 9,268,470         | 24.86      | 0.00                    | 0                |                 |
| R214                      | On | 04/02/2021 | Bond Future        | 10.31      | Call      |           | 2,177.67000        | 2.17767            | 2,222,450         | 24.86      | 0.00                    | 0                |                 |
| R214                      | On | 04/02/2021 | Bond Future        | 10.31      | Put       |           | 9,556.04000        | 9.55604            | 9,361,240         | 24.86      | 0.00                    | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.26      | Call      |           | 6,305.72000        | 6.30572            | 6,429,590         | 23.63      | 0.00                    | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.26      | Put       |           | 4,059.57000        | 4.05957            | 3,941,150         | 23.63      | 0.00                    | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.27      | Call      |           | 6,333.09000        | 6.33309            | 6,457,330         | 23.64      | 0.00                    | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.27      | Put       |           | 4,039.50000        | 4.03950            | 3,921,450         | 23.64      | 0.00                    | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.25      | Call      |           | 6,278.37000        | 6.27837            | 6,401,890         | 23.62      | 0.00                    | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.25      | Put       |           | 4,079.73000        | 4.07973            | 3,960,960         | 23.62      | 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>19,85</b>    |
| <b>Total for Bond</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>2,167,662,963.23</b> | <b>27,376</b>    | <b>1,284,71</b> |
| E170                      | On | 01/08/2021 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                    | 0                |                 |
| <b>Total E170 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For E170</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| ES23                      | On | 25/01/2023 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                    | 0                |                 |
| <b>Total ES23 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES23</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| ES23A                     | On | 25/01/2023 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                    | 0                |                 |
| <b>Total ES23A Future</b> |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES23A</b>    |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| ES26                      | On | 25/01/2023 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                    | 0                |                 |
| <b>Total ES26 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES26</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| ES26A                     | On | 02/04/2026 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                    | 0                |                 |
| <b>Total ES26A Future</b> |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES26A</b>    |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| ES33                      | On | 15/09/2033 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                    | 0                |                 |
| <b>Total ES33 Future</b>  |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| <b>Total For ES33</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |
| ES33A                     | On | 15/09/2033 | Price Contribution |            |           | 100.00000 | 100.00000          | 100.00000          | 100.00000         |            | 0.00                    | 0                |                 |
| <b>Total ES33A Future</b> |    |            |                    |            |           |           |                    |                    |                   |            | <b>0.00</b>             | <b>0</b>         |                 |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ES33A</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES42 On 25/04/2042 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES42 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES42</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2025 On 31/01/2025 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2025 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2025</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2033 On 14/08/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| I2033 On 28/02/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2033 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2033</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2038 On 31/01/2038 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2038 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2038</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R197 On 07/12/2023 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R197 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| R2023 On 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>         |            |
| R208 On 31/03/2021 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R208 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R208</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R208/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R208/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R208/R On 31/03/2021 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R208/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R208/R207</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                |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value               | Contracts Traded | Opt Intere  |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------|-------------|
| <b>Total R209 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| <b>Total For R209</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |             |
| <b>Total R209/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| <b>Total For R209/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |             |
| <b>Total R209/R204 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| <b>Total For R209/R204</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| R209/R On 31/03/2036 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |             |
| <b>Total R209/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| <b>Total For R209/R208</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| R210 On 31/03/2028 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |             |
| <b>Total R210 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| <b>Total For R210</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| R212 On 31/01/2022 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |             |
| <b>Total R212 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| <b>Total For R212</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| R213 On 28/02/2031 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |             |
| <b>Total R213 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| <b>Total For R213</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| R213/R On 28/02/2031 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |             |
| <b>Total R213/R186 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| <b>Total For R213/R186</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| R214 On 28/02/2041 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |             |
| <b>Total R214 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| <b>Total For R214</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| R214/R On 28/02/2041 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                |             |
| <b>Total R214/R209 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>         |             |
| <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 06/08/2020 GOVI                 |        |            | 689.75800 | 689.75800 | 687.63400          | 687.63400          |                   |            |  | 6,897,580.00        | 1                | 1,02        |
| GOVI On 05/11/2020 GOVI                 |        |            | 697.08300 | 697.08300 | 694.94700          | 694.94700          |                   |            |  | 0.00                | 0                |             |
| GOVI On 04/02/2021 GOVI                 |        |            | 705.15400 | 705.15400 | 703.00300          | 703.00300          |                   |            |  | 0.00                | 0                |             |
| GOVI On 06/05/2021 GOVI                 |        |            | 713.50800 | 713.50800 | 711.33700          | 711.33700          |                   |            |  | 0.00                | 0                |             |
| <b>Total GOVI Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>6,897,580.00</b> | <b>1</b>         | <b>1,02</b> |
| GOVI On 06/08/2020 GOVI                 | 728.13 | Call       |           |           | 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 Interr  |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|-------------|
| GOVI                     | On | 06/08/2020 | GOVI         | 728.13 | Put        |           |           | 404,960.00000      | 40.49600           | 383,720,000       |            | 0.00                | 0                |             |
| GOVI                     | On | 06/08/2020 | GOVI         | 728.14 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |             |
| GOVI                     | On | 06/08/2020 | GOVI         | 728.14 | Put        |           |           | 405,060.00000      | 40.50600           | 383,820,000       |            | 0.00                | 0                |             |
| GOVI                     | On | 06/08/2020 | GOVI         | 728.12 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |             |
| GOVI                     | On | 06/08/2020 | GOVI         | 728.12 | Put        |           |           | 404,860.00000      | 40.48600           | 383,620,000       |            | 0.00                | 0                |             |
| GOVI                     | On | 05/11/2020 | GOVI         | 737.84 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |             |
| GOVI                     | On | 05/11/2020 | GOVI         | 737.84 | Put        |           |           | 428,930.00000      | 42.89300           | 407,570,000       |            | 0.00                | 0                |             |
| GOVI                     | On | 05/11/2020 | GOVI         | 737.85 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |             |
| GOVI                     | On | 05/11/2020 | GOVI         | 737.85 | Put        |           |           | 429,030.00000      | 42.90300           | 407,670,000       |            | 0.00                | 0                |             |
| GOVI                     | On | 05/11/2020 | GOVI         | 737.83 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |             |
| GOVI                     | On | 05/11/2020 | GOVI         | 737.83 | Put        |           |           | 428,830.00000      | 42.88300           | 407,470,000       |            | 0.00                | 0                |             |
| GOVI                     | On | 04/02/2021 | GOVI         | 750.95 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |             |
| GOVI                     | On | 04/02/2021 | GOVI         | 750.95 | Put        |           |           | 479,470.00000      | 47.94700           | 457,960,000       |            | 0.00                | 0                |             |
| GOVI                     | On | 04/02/2021 | GOVI         | 750.96 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |             |
| GOVI                     | On | 04/02/2021 | GOVI         | 750.96 | Put        |           |           | 479,570.00000      | 47.95700           | 458,060,000       |            | 0.00                | 0                |             |
| GOVI                     | On | 04/02/2021 | GOVI         | 750.94 | Call       |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |             |
| GOVI                     | On | 04/02/2021 | GOVI         | 750.94 | Put        |           |           | 479,370.00000      | 47.93700           | 457,860,000       |            | 0.00                | 0                |             |
| GOVI                     | On | 06/05/2021 | GOVI         | 678.67 | Call       |           |           | 326,670.00000      | 32.66700           | 348,380,000       |            | 0.00                | 0                |             |
| GOVI                     | On | 06/05/2021 | GOVI         | 678.67 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |             |
| GOVI                     | On | 06/05/2021 | GOVI         | 678.68 | Call       |           |           | 326,570.00000      | 32.65700           | 348,280,000       |            | 0.00                | 0                |             |
| GOVI                     | On | 06/05/2021 | GOVI         | 678.68 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |             |
| GOVI                     | On | 06/05/2021 | GOVI         | 678.69 | Call       |           |           | 326,470.00000      | 32.64700           | 348,180,000       |            | 0.00                | 0                |             |
| GOVI                     | On | 06/05/2021 | GOVI         | 678.69 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00                | 0                |             |
| <b>Total GOVI Option</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |             |
| <b>Total For GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>6,897,580.00</b> | <b>1</b>         | <b>1,02</b> |
| <b>Total for GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>6,897,580.00</b> | <b>1</b>         | <b>1,02</b> |
| AL37                     | On | 06/08/2020 | Index Future |        |            | 728.24900 | 728.24900 | 726.49300          | 726.49300          |                   |            | 0.00                | 0                |             |
| AL37                     | On | 05/11/2020 | Index Future |        |            | 735.98300 | 735.98300 | 734.21900          | 734.21900          |                   |            | 0.00                | 0                |             |
| AL37                     | On | 04/02/2021 | Index Future |        |            | 744.50500 | 744.50500 | 742.73000          | 742.73000          |                   |            | 0.00                | 0                |             |
| AL37                     | On | 06/05/2021 | Index Future |        |            | 753.32600 | 753.32600 | 751.53500          | 751.53500          |                   |            | 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 | 06/08/2020 | Index Future |        |            | 796.51400 | 796.51400 | 793.25800          | 793.25800          |                   |            | 0.00                | 0                |             |
| AL7T                     | On | 05/11/2020 | Index Future |        |            | 804.97300 | 804.97300 | 801.69300          | 801.69300          |                   |            | 0.00                | 0                |             |
| AL7T                     | On | 04/02/2021 | Index Future |        |            | 814.29400 | 814.29400 | 810.98700          | 810.98700          |                   |            | 0.00                | 0                |             |
| AL7T                     | On | 06/05/2021 | Index Future |        |            | 823.94100 | 823.94100 | 820.60000          | 820.60000          |                   |            | 0.00                | 0                |             |
| <b>Total AL7T Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |             |
| <b>Total For AL7T</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b>         | <b>0</b>         |             |
| ALBI                     | On | 06/08/2020 | Index Future |        |            | 698.22000 | 698.22000 | 696.03700          | 696.03700          |                   |            | 0.00                | 0                | 2'          |

| Contract Details                    |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility              | Value         | Contracts Traded | Open Interest |
|-------------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------|---------------|------------------|---------------|
| ALBI                                | On | 05/11/2020 | Index Future       |        |            | 705.63500 | 705.63500 | 703.43900          | 703.43900          |                   |                         | 0.00          | 0                |               |
| ALBI                                | On | 04/02/2021 | Index Future       |        |            | 713.80500 | 713.80500 | 711.59400          | 711.59400          |                   |                         | 0.00          | 0                |               |
| ALBI                                | On | 06/05/2021 | Index Future       |        |            | 722.26200 | 722.26200 | 720.02900          | 720.02900          |                   |                         | 0.00          | 0                |               |
| <b>Total ALBI Future</b>            |    |            |                    |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>         | <b>21</b>     |
| <b>Total For ALBI</b>               |    |            |                    |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>         | <b>21</b>     |
| IGOV                                | On | 06/08/2020 | Index Future       |        |            | 247.95300 | 247.95300 | 248.04500          | 248.04500          |                   |                         | 0.00          | 0                | 1,20          |
| IGOV                                | On | 05/11/2020 | Index Future       |        |            | 250.64800 | 250.64800 | 250.74500          | 250.74500          |                   |                         | 0.00          | 0                | 4             |
| IGOV                                | On | 04/02/2021 | Index Future       |        |            | 253.61000 | 253.61000 | 253.71200          | 253.71200          |                   |                         | 0.00          | 0                |               |
| IGOV                                | On | 06/05/2021 | Index Future       |        |            | 256.67500 | 256.67500 | 256.77900          | 256.77900          |                   |                         | 0.00          | 0                |               |
| <b>Total IGOV Future</b>            |    |            |                    |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>         | <b>1,25</b>   |
| <b>Total For IGOV</b>               |    |            |                    |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>         | <b>1,25</b>   |
| <b>Total for Index</b>              |    |            |                    |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>         | <b>1,46</b>   |
| JIBAR F                             | On | 15/07/2020 | Jibar Future       |        |            | 3.86500   | 96.13500  | 3.87500            | 96.12500           |                   |                         | 0.00          | 0                |               |
| JIBAR F                             | On | 19/08/2020 | Jibar Future       |        |            | 3.67500   | 96.32500  | 3.69500            | 96.30500           |                   |                         | 0.00          | 0                |               |
| JIBAR F                             | On | 16/09/2020 | Jibar Future       |        |            | 3.63500   | 96.36500  | 3.66500            | 96.33500           |                   |                         | 0.00          | 0                |               |
| JIBAR F                             | On | 21/10/2020 | Jibar Future       |        |            | 3.52500   | 96.47500  | 3.56500            | 96.43500           |                   |                         | 0.00          | 0                |               |
| JIBAR F                             | On | 18/11/2020 | Jibar Future       |        |            | 3.51500   | 96.48500  | 3.56500            | 96.43500           |                   |                         | 0.00          | 0                |               |
| JIBAR F                             | On | 15/12/2020 | Jibar Future       |        |            | 3.52500   | 96.47500  | 3.58500            | 96.41500           |                   |                         | 0.00          | 0                | 3             |
| JIBAR F                             | On | 17/03/2021 | Jibar Future       |        |            | 3.56000   | 96.44000  | 3.64000            | 96.36000           |                   |                         | 0.00          | 0                |               |
| JIBAR F                             | On | 15/06/2021 | Jibar Future       |        |            | 3.73000   | 96.27000  | 3.80000            | 96.20000           |                   |                         | 0.00          | 0                |               |
| JIBAR F                             | On | 15/09/2021 | Jibar Future       |        |            | 3.72500   | 96.27500  | 3.84500            | 96.15500           |                   |                         | 0.00          | 0                |               |
| JIBAR F                             | On | 15/12/2021 | Jibar Future       |        |            | 4.10000   | 95.90000  | 4.19000            | 95.81000           |                   |                         | 0.00          | 0                |               |
| JIBAR F                             | On | 16/03/2022 | Jibar Future       |        |            | 4.10500   | 95.89500  | 4.23500            | 95.76500           |                   |                         | 0.00          | 0                |               |
| JIBAR F                             | On | 15/06/2022 | Jibar Future       |        |            | 4.61500   | 95.38500  | 4.64500            | 95.35500           |                   |                         | 0.00          | 0                |               |
| <b>Total Jibar Future</b>           |    |            |                    |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>         | <b>3</b>      |
| <b>Total For JIBAR FUTURE</b>       |    |            |                    |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>         | <b>3</b>      |
| <b>Total for Jibar</b>              |    |            |                    |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>         | <b>3</b>      |
| 5Y STN                              | On | 21/12/2021 | Interest Rate Swap |        |            | 90.70000  | 90.70000  | 90.77000           | 90.77000           |                   |                         | 0.00          | 0                | 5             |
| <b>Total 5Y STND Future</b>         |    |            |                    |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>         | <b>5</b>      |
| <b>Total For 5Y STND</b>            |    |            |                    |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>         | <b>5</b>      |
| <b>Total for Interest Rate Swap</b> |    |            |                    |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>         | <b>5</b>      |
| <b>Total for Derivatives :</b>      |    |            |                    |        |            |           |           |                    |                    |                   | <b>2,174,560,543.23</b> | <b>27,377</b> | <b>1,287,34</b>  |               |
| AA06                                | On | 15/04/2021 | Spot Bond          |        |            |           | 100.00000 | 0.00000            | 99.68610           |                   |                         | 0.00          | 0                |               |
| <b>Total AA06 SPOT</b>              |    |            |                    |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>         |               |
| <b>Total For AA06</b>               |    |            |                    |        |            |           |           |                    |                    |                   |                         | <b>0.00</b>   | <b>0</b>         |               |
| AA06/JI                             | On | 15/04/2021 | Spot Bond          |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                         | 0.00          | 0                |               |
| <b>Total AA06/JIBAR 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 AA06/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AA07 On 15/04/2021 Spot Bond   |        |            | 5.73000   | 105.08614 | 5.73000            | 105.06992          |                   |            |  | 0.00        | 0                |            |
| <b>Total AA07 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AA07</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB01/R On 24/11/2020 Spot Bond |        |            | 10.00000  | 106.91300 | 10.00000           | 106.88500          |                   |            |  | 0.00        | 0                |            |
| <b>Total AB01/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB01/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB018L On 04/09/2020 Spot Bond |        |            | 11.37000  | 104.06171 | 11.37000           | 104.02980          |                   |            |  | 0.00        | 0                |            |
| <b>Total AB018U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB018U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB019L On 04/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AB019U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB019U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB020L On 03/09/2022 Spot Bond |        |            | 11.81000  | 104.29923 | 11.81000           | 104.26672          |                   |            |  | 0.00        | 0                |            |
| <b>Total AB020U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB020U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB021L On 03/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AB021U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB021U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB023L On 05/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AB023U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB023U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB024L On 05/05/2021 Spot Bond |        |            | 100.00000 | 60.17911  | 100.00000          | 60.04664           |                   |            |  | 0.00        | 0                |            |
| <b>Total AB024U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB024U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB025L On 20/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AB025U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB025U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB026L On 20/08/2021 Spot Bond |        |            | 100.00000 | 52.57325  | 100.00000          | 52.45626           |                   |            |  | 0.00        | 0                |            |
| <b>Total AB026U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB026U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB028L On 17/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AB028U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB028U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB029L On 25/05/2022 Spot Bond |        |            | 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 AB029U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB029U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB030L On 14/08/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AB030U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB030U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB031L On 30/09/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AB031U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB031U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB032L On 29/09/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AB032U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB032U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB033L On 29/11/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AB033U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB033U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB034L On 11/04/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AB034U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB034U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AB035L On 17/05/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AB035U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AB035U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABC12L On 25/11/2020 Spot Bond  |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABC1234/R2022 SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABC1234/R2022</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABCPI3 On 07/12/2023 Spot Bond  |        |            | 4.84000   | 4.84000   | 4.84000            | 287.42270          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABCPI3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABCPI3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABF001 On 13/09/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.46391          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABF001 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABF001</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABF002 On 18/07/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.99185          |                   |            |  | 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>         |            |
| ABF007 On 01/12/2030 Spot Bond  |        |            |           |           | 0.00000            | 100.76733          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABF19L On 21/04/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABF19U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABF19U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN0L On 17/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.46843          |                   |            |  | 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>         |            |
| ABFN1L On 14/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.83418          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN1L On 11/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.23169          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN1L On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.43711          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN1L On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 102.30569          |                   |            |  | 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>         |            |
| ABFN2L On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.08262          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN2L On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 102.51255          |                   |            |  | 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>         |            |
| ABFN2L On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 103.06919          |                   |            |  | 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>         |            |
| ABFN2L On 17/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.07817          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN2L On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.32915          |                   |            |  | 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>         |            |
| ABFN2L On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 103.11789          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN26 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 ABFN26</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN2 On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.79036          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN27 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN27</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN2 On 29/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57034          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN28 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN28</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN2 On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.51340          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN29 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN29</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3 On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 99.84161           |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN30 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN30</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.99361          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN31 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN31</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.82280          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN32 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN32</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3 On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.04343          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN33 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN33</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3 On 07/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.17256          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN34 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN34</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3 On 07/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16143          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN35 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN35</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3 On 07/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.00596          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN36 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN36</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3 On 07/02/2029 Spot Bond |        |            |           |           | 0.00000            | 101.16182          |                   |            |  | 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>         |            |
| ABFN3 On 23/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.89516           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total ABFN38 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For ABFN38</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| ABFN3 On 16/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.08834          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total ABFN39 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For ABFN39</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| ABFN4 On 16/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.71394           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total ABFN40 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For ABFN40</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| ABFN4 On 16/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.25762           |                   |            |  | 0.00        | 5,000,000,000        | 2,500,000,000        |
| <b>Total ABFN41 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,000,000,000</b> | <b>2,500,000,000</b> |
| <b>Total For ABFN41</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,000,000,000</b> | <b>2,500,000,000</b> |
| ABFN4 On 16/09/2029 Spot Bond |        |            |           |           | 0.00000            | 99.31949           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total ABFN42 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For ABFN42</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| ABFN4 On 14/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01285          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total ABFN43 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For ABFN43</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| ABFN4 On 14/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01318          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total ABFN44 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For ABFN44</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| ABFN4 On 14/10/2026 Spot Bond |        |            |           |           | 0.00000            | 100.01349          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total ABFN45 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For ABFN45</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| ABFN4 On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31931          |                   |            |  | 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>             |                      |
| ABJ01 On 03/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91392          |                   |            |  | 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>             |                      |
| ABK12 On 20/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.33503          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total ABK12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For ABK12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| ABK8 On 03/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.45795          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total ABK8 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For ABK8</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| ABKI03 On 13/10/2021 Spot Bond |        |            | 5.75000   | 5.75000   | 5.75000            | 141.09262          |                   |            | 1,150,000,000,000.00        | 200,000,000        | 200,000,000        |
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,150,000,000,000.00</b> | <b>200,000,000</b> | <b>200,000,000</b> |
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   |            | <b>1,150,000,000,000.00</b> | <b>200,000,000</b> | <b>200,000,000</b> |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 48.29972  | 100.00000          | 48.20091           |                   |            | 0.00                        | 0                  |                    |
| <b>Total ABKI03/R212 SPOT</b>  |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For ABKI03/R212</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| ABKI04 On 13/03/2024 Spot Bond |        |            | 8.73000   | 8.73000   | 8.73000            | 129.84126          |                   |            | 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 | 15.27489  | 100.00000          | 15.24382           |                   |            | 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>           |                    |
| ABKS1 On 05/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 96.41941           |                   |            | 0.00                        | 0                  |                    |
| <b>Total ABKS1 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For ABKS1</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 4.15000   | 211.39644 | 4.15000            | 211.40819          |                   |            | 0.00                        | 0                  |                    |
| <b>Total ABN05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For ABN05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| ABN61 On 31/01/2025 Spot Bond  |        |            | 4.93000   | 4.93000   | 4.93000            | 132.39088          |                   |            | 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  |        |            | 5.43000   | 5.43000   | 5.43000            | 169.63542          |                   |            | 0.00                        | 0                  |                    |
| <b>Total ABN62 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For ABN62</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| ABN63 On 07/12/2033 Spot Bond  |        |            | 5.53000   | 5.53000   | 5.53000            | 191.77544          |                   |            | 0.00                        | 0                  |                    |
| <b>Total ABN63 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| <b>Total For ABN63</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 | <b>0</b>           |                    |
| ABN67 On 28/02/2023 Spot Bond  |        |            | 6.57000   | 6.57000   | 6.57000            | 105.68378          |                   |            | 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  |        |            | 9.14500   | 9.14500   | 9.14500            | 107.15766          |                   |            | 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>           |                    |
| ABN80 On 31/03/2021 Spot Bond  |        |            | 5.23000   | 5.23000   | 5.23000            | 102.99089          |                   |            | 0.00                        | 0                  |                    |
| <b>Total ABN80 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 ABN80</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>            |                   |
| ABN87 On 21/12/2026 Spot Bond  |        |            | 9.69000   | 9.69000   | 9.69000            | 104.48648          |                   |            |                          | 0.00             | 0                   |                   |
| <b>Total ABN87 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>            |                   |
| <b>Total For ABN87</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>            |                   |
| ABS11 On 09/04/2021 Spot Bond  |        |            | 5.06000   | 105.61328 | 5.06000            | 105.59886          |                   |            |                          | 0.00             | 0                   | 620,000,00        |
| <b>Total ABS11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>            | <b>620,000,00</b> |
| <b>Total For ABS11</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>            | <b>620,000,00</b> |
| ABS13 On 14/05/2022 Spot Bond  |        |            | 5.96500   | 107.97919 | 5.96500            | 107.96195          |                   |            |                          | 0.00             | 0                   |                   |
| <b>Total ABS13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>            |                   |
| <b>Total For ABS13</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>            |                   |
| ABS14 On 11/11/2020 Spot Bond  |        |            | 5.28500   | 102.89201 | 5.28500            | 102.87736          |                   |            |                          | 0.00             | 0                   |                   |
| <b>Total ABS14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>            |                   |
| <b>Total For ABS14</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>            |                   |
| ABS15 On 11/11/2022 Spot Bond  |        |            | 5.39000   | 111.16127 | 5.39000            | 111.14520          |                   |            |                          | 0.00             | 0                   |                   |
| <b>Total ABS15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>            |                   |
| <b>Total For ABS15</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>      | <b>0</b>            |                   |
| ABS16 On 11/11/2025 Spot Bond  |        |            | 7.28000   | 115.38353 | 7.28000            | 115.36111          |                   |            |                          | 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  |        |            | 8.49000   | 113.40129 | 8.49000            | 113.37566          |                   |            | 11,886,000,000.00        | 1,400,000        | 1,501,400,00        |                   |
| <b>Total ABS17 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>11,886,000,000.00</b> | <b>1,400,000</b> | <b>1,501,400,00</b> |                   |
| <b>Total For ABS17</b>         |        |            |           |           |                    |                    |                   |            | <b>11,886,000,000.00</b> | <b>1,400,000</b> | <b>1,501,400,00</b> |                   |
| ABS18 On 26/09/2023 Spot Bond  |        |            | 5.81000   | 114.57897 | 5.81000            | 114.56114          |                   |            | 0.00                     | 0                |                     |                   |
| <b>Total ABS18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                     |                   |
| <b>Total For ABS18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                     |                   |
| ABS7 On 11/09/2026 Spot Bond   |        |            | 7.64000   | 108.63172 | 7.64000            | 108.60959          |                   |            | 8,404,000,000.00         | 1,100,000        | 101,100,00          |                   |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>8,404,000,000.00</b>  | <b>1,100,000</b> | <b>101,100,00</b>   |                   |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            | <b>8,404,000,000.00</b>  | <b>1,100,000</b> | <b>101,100,00</b>   |                   |
| ABS7/F On 11/09/2026 Spot Bond |        |            | 100.00000 | 12.26184  | 100.00000          | 12.23485           |                   |            | 0.00                     | 0                |                     |                   |
| <b>Total ABS7/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                     |                   |
| <b>Total For ABS7/R186</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                     |                   |
| ABS12 On 07/12/2023 Spot Bond  |        |            | 3.64000   | 3.64000   | 3.64000            | 298.20382          |                   |            | 0.00                     | 0                |                     |                   |
| <b>Total ABS12 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                     |                   |
| <b>Total For ABS12</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>         |                     |                   |
| ABS14 On 31/01/2022 Spot Bond  |        |            | 3.03000   | 165.99030 | 3.03000            | 166.00443          |                   |            | 0.00                     | 0                |                     |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ABSI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABSI4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABT01L On 12/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABT01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABT01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABT02L On 10/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABT02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABT02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABT03L On 28/11/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABT03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABT03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABT04L On 05/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABT04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABT04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABX01 On 10/07/2024 Spot Bond  |        |            | 10.59000  | 10.59000  | 10.59000           | 101.22759          |                   |            |  | 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>         |            |
| ACIF1L On 08/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACIF1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACIF1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL08L On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL089/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL089/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL097 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.42523          |                   |            |  | 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>         |            |
| ACL09L On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.41279          |                   |            |  | 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>         |            |
| ACL127 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 286.70323          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL12L On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 286.75827          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ACL129 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39745          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL142 On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL142/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL142/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL145 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39933          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL185 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.74586           |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL185 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL185</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL187 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.47919          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL188 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.40984          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL193 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41177          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL194 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41177          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL201 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42239          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL202 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42239          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL203 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 193.90427          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL204 On 14/02/2023 Spot Bond |        |            |           |           | 0.00000            | 196.38376          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL204 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 ACL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL214 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 99.85962           |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL217 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39186          |                   |            |  | 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>         |            |
| ACL220 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 101.45830          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL221 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.38934          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL222 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.37999          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL222 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL222</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AECI01 On 11/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.80893          |                   |            |  | 0.00        | 0                |            |
| <b>Total AECI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AECI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AECI02 On 11/09/2023 Spot Bond |        |            |           |           | 0.00000            | 102.13996          |                   |            |  | 0.00        | 0                |            |
| <b>Total AECI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AECI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AECI03 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91169          |                   |            |  | 0.00        | 0                |            |
| <b>Total AECI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AECI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AECI04 On 21/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91918          |                   |            |  | 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            | 100.85376          |                   |            |  | 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            | 96.79604           |                   |            |  | 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            | 94.66800           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total AGL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AGL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AGT01 On 10/10/2023 Spot Bond |        |            |           |           | 0.00000            | 97.99414           |                   |            |  | 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            | 98.29994           |                   |            |  | 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            | 95.18471           |                   |            |  | 0.00        | 0                | 3,300,000,00        |
| <b>Total AGT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,300,000,00</b> |
| <b>Total For AGT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,300,000,00</b> |
| AHF2A On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92805           |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF2A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF2A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF2B On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.78344           |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF2B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF2B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF2C On 18/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.77214           |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF2C3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF2C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF3A On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93010           |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF3A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF3A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF3A On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93078           |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF3A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF3A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF3B On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92338           |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF3B4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF3B4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF3B On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.91600           |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF3B5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF3B5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF3C On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.89193           |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF3C4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF3C4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AHF3C: On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.88461           |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3C5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3C5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A: On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.13833          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94018          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A: On 21/08/2023 Spot Bond |        |            | 6.26000   | 113.94868 | 6.26000            | 113.92938          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5B: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.98509          |                   |            |  | 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            | 101.04494          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5D: On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.46322          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6A: On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.29975          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6A: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.48508          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6B: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.98502          |                   |            |  | 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            | 101.04486          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF6C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF6C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6D: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.46303          |                   |            |  | 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>         |                      |
| AHL1A1 On 15/04/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 34,436,487,60        |
| <b>Total AHL1AU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>34,436,487,60</b> |
| <b>Total For AHL1AU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>34,436,487,60</b> |
| AHL1B1 On 15/12/2051 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 36,248,934,40        |
| <b>Total AHL1BU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>36,248,934,40</b> |
| <b>Total For AHL1BU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>36,248,934,40</b> |
| AHY2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 4,160,827,74         |
| <b>Total AHY2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,160,827,74</b>  |
| <b>Total For AHY2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,160,827,74</b>  |
| AIG2U On 08/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total AIG2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For AIG2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| AIR02 On 30/04/2023 Spot Bond  |        |            | 6.69000   | 114.94304 | 6.69000            | 114.92237          |                   |            |  | 0.00        | 0                |                      |
| <b>Total AIR02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For AIR02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| AIR04 On 29/05/2024 Spot Bond  |        |            | 6.26000   | 111.32863 | 6.26000            | 111.30998          |                   |            |  | 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>         |                      |
| AIR04U On 26/10/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total AIR04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For AIR04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| AIR05 On 29/05/2030 Spot Bond  |        |            | 11.67500  | 91.61183  | 11.67500           | 91.58358           |                   |            |  | 0.00        | 0                | 1,000,000,00         |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b>  |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b>  |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 5.86000   | 168.07419 | 5.86000            | 168.07586          |                   |            |  | 0.00        | 0                | 10,000,00            |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b>     |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</b>     |
| AIRS1L On 24/12/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total AIRS1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For AIRS1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| AIRT1L On 22/12/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total AIRT1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For AIRT1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| APF04 On 21/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.90292           |                   |            |  | 0.00        | 0                |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total APF04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF05 On 24/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.94323          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF06 On 24/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.31876          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.34128          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF08 On 24/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.46813           |                   |            |  | 0.00        | 0                |            |
| <b>Total APF08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF09 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.85941           |                   |            |  | 0.00        | 0                |            |
| <b>Total APF09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF10 On 11/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.56468          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF11 On 16/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.41907          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS133L On 07/12/2033 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS133U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS133U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS139L On 30/03/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS139U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS139U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS167L On 20/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS167U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS167U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS168L On 20/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS168U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS168U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AS221L On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS221U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS221U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS224L On 24/04/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS224U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS224U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS248L On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS248U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS248U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS249L On 17/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS249U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS249U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS266L On 21/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS266U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS266U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS288L On 31/03/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS288U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS288U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS294L On 21/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS294U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS294U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS343L On 12/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS343U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS343U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS347L On 27/06/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS347U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS347U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS349L On 23/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS349U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS349U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS350L On 28/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS350U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS350U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS367L On 08/09/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS367U 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 AS367U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| AS377L On 12/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |                      |
| <b>Total AS377U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For AS377U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| AS391L On 17/11/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |                      |
| <b>Total AS391U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For AS391U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| AS404L On 28/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |                      |
| <b>Total AS404U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For AS404U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| AS410L On 27/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |                      |
| <b>Total AS410U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For AS410U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| AS423L On 25/03/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |                      |
| <b>Total AS423U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For AS423U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| AS424L On 25/03/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |                      |
| <b>Total AS424U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For AS424U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| AS430L On 10/05/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |                      |
| <b>Total AS430U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For AS430U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| AS433L On 21/11/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |                      |
| <b>Total AS433U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For AS433U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| AS441L On 04/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |                      |
| <b>Total AS441U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For AS441U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| AS442L On 04/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 100,000,000,000,000.00       | 1,000,000,000        | 1,000,000,000        | 1,000,000,000        |
| <b>Total AS442U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For AS442U</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> | <b>1,000,000,000</b> |
| AS447L On 19/06/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 0.00                         | 0                    | 0                    |                      |
| <b>Total AS447U SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                      |
| <b>Total For AS447U</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                  | <b>0</b>             | <b>0</b>             |                      |
| ASN02L On 07/12/2033 Spot Bond |        |            | 5.78000   | 208.24472 | 5.78000            | 208.24723          |                   | 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 ASN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN03: On 07/12/2033 Spot Bond |        |            | 5.79500   | 186.69620 | 5.79500            | 186.69841          |                   |            |  | 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>         |            |
| ASN08( On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.37246          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN080 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN080</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN08: On 03/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.03404          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN084 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN084</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN08: On 01/10/2020 Spot Bond |        |            |           |           | 0.00000            | 131.79745          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN087 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN087</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN09: On 16/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN091 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN091</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN09: On 21/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.90779           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN092 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN092</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN09( On 10/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.21652          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN09( On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 98.01204           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN099 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN099</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN111 On 02/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.73675          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN111 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN111</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN11( On 07/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.61795          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN11( On 10/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN12: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.54659          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN13: On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.54039          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN13: On 05/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN13: On 31/01/2022 Spot Bond |        |            | 3.76000   | 164.21192 | 3.76000            | 164.22268          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN14: On 30/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN14: On 28/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN14: On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 95.19350           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN14: On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.36396          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN14: On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.37376          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN14: On 31/01/2022 Spot Bond |        |            | 3.80500   | 164.10314 | 3.80500            | 164.11369          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15: On 31/05/2021 Spot Bond |        |            |           |           | 0.00000            | 52.79402           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15: On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76014          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN152 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 ASN152</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15 On 31/03/2028 Spot Bond |        |            | 6.07000   | 162.53129 | 6.07000            | 162.53202          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN154 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN154</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN156 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN156</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15 On 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN157 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN157</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN15 On 27/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN159 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN159</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16 On 08/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.31129          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN160 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN160</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.05482          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN161 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN161</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16 On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN163 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN163</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16 On 06/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN164 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN164</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16 On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81967          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN165 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN165</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN17 On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN172 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN172</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN17 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN176 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN176</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN17 On 23/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN177 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN177</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN18 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45482          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN181 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN181</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.26467          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN194 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN194</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19 On 31/01/2038 Spot Bond |        |            | 5.75000   | 93.10576  | 5.75000            | 93.10688           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN195 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN195</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36007          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN196 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN196</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36519          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN203 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN203</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38884          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN204 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN204</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20 On 24/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.07334          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN208 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN208</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20 On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.20456          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN209 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN209</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN21 On 28/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.75740          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN210 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN210</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN21 On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.79636          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN214 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN214</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN25 On 29/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.73240          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN255 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN255</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN26 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45358          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN264 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN264</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN27 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36319          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN274 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN274</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN27 On 15/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.13491          |                   |            |  | 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            | 101.04869          |                   |            |  | 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            | 100.98209          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN280 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN280</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN28 On 13/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.52380          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN286 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN286</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN29 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.33690          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN291 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN291</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN30 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.38812          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN300 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN300</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.49085          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN310 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN310</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31 On 20/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.56295          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN315 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN315</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31 On 31/03/2029 Spot Bond |        |            | 5.37500   | 5.37500   | 5.37500            | 90.83409           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN318 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN318</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN31 On 28/02/2033 Spot Bond |        |            | 5.93500   | 5.93500   | 5.93500            | 82.29327           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN319 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 ASN319</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| ASN32: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36863          |                   |            | 0.00        | 0                |                  |
| <b>Total ASN327 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN327</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| ASN32: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.41799          |                   |            | 0.00        | 0                |                  |
| <b>Total ASN328 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN328</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| ASN33: On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.23434          |                   |            | 0.00        | 0                |                  |
| <b>Total ASN333 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN333</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| ASN33: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37125          |                   |            | 0.00        | 0                |                  |
| <b>Total ASN335 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN335</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| ASN33: On 31/01/2038 Spot Bond |        |            | 5.86000   | 91.78942  | 5.86000            | 91.79026           |                   |            | 0.00        | 0                |                  |
| <b>Total ASN337 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN337</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| ASN34: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.39432          |                   |            | 0.00        | 0                |                  |
| <b>Total ASN341 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN341</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| ASN34: On 12/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.20966          |                   |            | 0.00        | 0                |                  |
| <b>Total ASN342 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN342</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| ASN34: On 12/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.20966          |                   |            | 0.00        | 0                |                  |
| <b>Total ASN344 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN344</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| ASN34: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36002          |                   |            | 0.00        | 0                | 31,000,00        |
| <b>Total ASN346 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>31,000,00</b> |
| <b>Total For ASN346</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>31,000,00</b> |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37075          |                   |            | 0.00        | 0                |                  |
| <b>Total ASN351 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN351</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37873          |                   |            | 0.00        | 0                |                  |
| <b>Total ASN354 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ASN354</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                  |
| ASN35: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37873          |                   |            | 0.00        | 0                |                  |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.74325          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN361 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45036          |                   |            |  | 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>         |            |
| ASN371 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37185          |                   |            |  | 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>         |            |
| ASN371 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38494          |                   |            |  | 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>         |            |
| ASN381 On 29/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.41263          |                   |            |  | 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 15/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.49652          |                   |            |  | 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>         |            |
| ASN381 On 15/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.49652          |                   |            |  | 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>         |            |
| ASN381 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44480          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN381 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37496          |                   |            |  | 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>         |            |
| ASN391 On 20/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.95423          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN395 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN395</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN391 On 17/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.45770          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                 | Contracts Traded      | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|------------|
| ASN40: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37247          |                   |                              | 0.00                  | 0                     |            |
| <b>Total ASN409 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For ASN409</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| ASN41: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43476          |                   |                              | 0.00                  | 0                     |            |
| <b>Total ASN415 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For ASN415</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| ASN41: On 05/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.64330          |                   |                              | 0.00                  | 0                     |            |
| <b>Total ASN419 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For ASN419</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| ASN42: On 29/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.45471          |                   |                              | 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            | 100.46151          |                   |                              | 0.00                  | 0                     |            |
| <b>Total ASN421 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For ASN421</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| ASN44: On 17/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.40382          |                   |                              | 0.00                  | 0                     |            |
| <b>Total ASN444 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For ASN444</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| ASN44: On 17/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.40382          |                   |                              | 0.00                  | 0                     |            |
| <b>Total ASN445 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For ASN445</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| ASN44: On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35047          |                   |                              | 0.00                  | 0                     |            |
| <b>Total ASN449 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For ASN449</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| ASN45: On 23/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.36098          |                   |                              | 0.00                  | 0                     |            |
| <b>Total ASN450 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For ASN450</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| ASN45: On 01/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.28653          |                   |                              | 0.00                  | 0                     |            |
| <b>Total ASN453 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| <b>Total For ASN453</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>           | <b>0</b>              |            |
| ASN45: On 20/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 500,000,000,000.00           | 5,000,000,000         | 5,000,000,000         |            |
| <b>Total ASN458 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>5,000,000,000</b>  | <b>5,000,000,000</b>  |            |
| <b>Total For ASN458</b>        |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>5,000,000,000</b>  | <b>5,000,000,000</b>  |            |
| ASN45: On 21/12/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 000,000,000,000,000.00       | 60,000,000,000        | 30,000,000,000        |            |
| <b>Total ASN459 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>10,000,000,000,000.00</b> | <b>60,000,000,000</b> | <b>30,000,000,000</b> |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------------|
| <b>Total For ASN459</b>        |        |            |           |           |                    |                    |                   |            | 10,000,000,000,000.00 | 60,000,000,000   | 30,000,000,000       |
| ASN751 On 20/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                |                      |
| <b>Total ASN75U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| <b>Total For ASN75U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| BAW18 On 05/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.81399          |                   |            | 0.00                  | 0                |                      |
| <b>Total BAW18 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| <b>Total For BAW18</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| BAW19 On 05/12/2020 Spot Bond  |        |            | 5.86000   | 102.44449 | 5.86000            | 102.42841          |                   |            | 0.00                  | 0                | 1,000,000,000        |
| <b>Total BAW19 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,000,000,000</b> |
| <b>Total For BAW19</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,000,000,000</b> |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 5.82000   | 108.38153 | 5.82000            | 108.36463          |                   |            | 0.00                  | 0                |                      |
| <b>Total BAW21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| <b>Total For BAW21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| BAW21 On 24/03/2022 Spot Bond  |        |            | 9.30000   | 102.84684 | 9.30000            | 102.82143          |                   |            | 0.00                  | 0                |                      |
| <b>Total BAW21/R208 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| <b>Total For BAW21/R208</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| BAW22 On 07/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.61793          |                   |            | 0.00                  | 2,000,000        |                      |
| <b>Total BAW22 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>2,000,000</b> |                      |
| <b>Total For BAW22</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>2,000,000</b> |                      |
| BAW26 On 11/05/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                |                      |
| <b>Total BAW26U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| <b>Total For BAW26U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| BAW27 On 11/05/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                  | 0                |                      |
| <b>Total BAW27U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| <b>Total For BAW27U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| BAW28 On 06/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.42831          |                   |            | 0.00                  | 0                |                      |
| <b>Total BAW28 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| <b>Total For BAW28</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| BAW29 On 22/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.89880          |                   |            | 0.00                  | 0                |                      |
| <b>Total BAW29 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| <b>Total For BAW29</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| BAW30 On 05/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.60423          |                   |            | 0.00                  | 0                |                      |
| <b>Total BAW30 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| <b>Total For BAW30</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                      |
| BAW31 On 30/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.22609          |                   |            | 0.00                  | 0                |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total BAW31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAW32 On 14/11/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAW32U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAW32U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA57 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 103.58594          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA62 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.35153          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA63 On 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.07746          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA64 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.35554          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA65 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.50176          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA65 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA65</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA66 On 31/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35160          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA67 On 31/03/2023 Spot Bond |        |            | 8.46000   | 8.46000   | 8.46000            | 106.95176          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA69 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.32539          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA70 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.32539          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA70 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA70</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA71 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.32539          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA71 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA71</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA72 On 31/03/2026 Spot Bond |        |            | 11.20000  | 11.20000  | 11.20000           | 107.54084          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA72 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA72</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA73 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34810          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA73 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA73</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA74 On 01/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37732          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA74 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA74</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA75 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34045          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA75 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA75</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA76 On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34053          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA76 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA76</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA77 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34839          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA77 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA77</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA78 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36566          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA78 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA78</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA79 On 31/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36566          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA79 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA79</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYA80 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.39880          |                   |            |  | 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>         |            |
| BAYA81 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.37356          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYA81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYA81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB08 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.11427          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB12 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.41611          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB12 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 BAYB12</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB1 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.42533          |                   |            |  | 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>         |            |
| BAYB1 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.42533          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB14 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB14</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB1 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.42533          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB15 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB15</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB1 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43565          |                   |            |  | 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>         |            |
| BAYB1 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB1 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42596          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB18</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB1 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.42596          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB2 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44394          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYD1 On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYD1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYD1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYD2 On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYD2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYD2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYD3 On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYD3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYD3U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYD4 On 30/06/2035 Spot Bond |        |            | 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 BAYD4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For BAYD4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| BAYD5I On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total BAYD5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For BAYD5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| BAYD6I On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total BAYD6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For BAYD6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| BC127 On 08/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.20032          |                   |            |  | 0.00        | 0                |                      |
| <b>Total BC127 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For BC127</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| BCJ15 On 09/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.09249          |                   |            |  | 0.00        | 0                | 10,000,000.00        |
| <b>Total BCJ15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000.00</b> |
| <b>Total For BCJ15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000.00</b> |
| BCJ16 On 08/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.54757          |                   |            |  | 0.00        | 0                |                      |
| <b>Total BCJ16 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For BCJ16</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| BD0302 On 18/04/2028 Spot Bond |        |            | 8.14500   | 8.14500   | 8.14500            | 101.79039          |                   |            |  | 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>         |                      |
| BD302L On 18/04/2028 Spot Bond |        |            | 100.00000 | 10.06037  | 100.00000          | 10.03810           |                   |            |  | 0.00        | 0                |                      |
| <b>Total BD302U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For BD302U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| BDX21 On 05/08/2033 Spot Bond  |        |            |           |           | 0.00000            | 101.33762          |                   |            |  | 0.00        | 0                |                      |
| <b>Total BDX211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For BDX211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| BDX31 On 05/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.15297          |                   |            |  | 0.00        | 0                |                      |
| <b>Total BDX31 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For BDX31</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| BDX32 On 01/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.21502          |                   |            |  | 0.00        | 0                |                      |
| <b>Total BDX32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For BDX32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| BDX33 On 08/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.26645          |                   |            |  | 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>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| BG1A7U On 21/11/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BG1A7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BG1A7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BGL05 On 04/09/2020 Spot Bond  |        |            | 5.96000   | 104.82666 | 5.96000            | 104.80968          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BGL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BGL06 On 04/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.17934          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BGL06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BGL06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BGL07 On 03/09/2022 Spot Bond  |        |            | 7.26000   | 113.15594 | 7.26000            | 113.13402          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BGL08 On 03/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.89098          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BGL09 On 29/09/2020 Spot Bond  |        |            | 5.96000   | 104.42119 | 5.96000            | 104.40436          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BGL09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BGL09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BGL10 On 05/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 103.58691          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BGL10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BGL10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BGL11 On 05/05/2021 Spot Bond  |        |            | 7.16000   | 106.45512 | 7.16000            | 106.43477          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BGL11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BGL11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BGL12 On 20/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 104.18399          |                   |            |  | 0.00        | 0                | 40,000,00        |
| <b>Total BGL12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b> |
| <b>Total For BGL12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b> |
| BGL13 On 20/08/2021 Spot Bond  |        |            | 6.26000   | 110.44649 | 6.26000            | 110.42779          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BGL13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BGL13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BGL14 On 03/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 104.57851          |                   |            |  | 0.00        | 0                |                  |
| <b>Total BGL14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For BGL14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| BGL15 On 17/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 104.03954          |                   |            |  | 0.00        | 0                | 10,000,00        |
| <b>Total BGL15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,00</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 BGL15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>10,000,00</b>    |
| BGL16 On 25/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.12917          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BGL16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BGL16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BGL17 On 14/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.57161          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BGL17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BGL17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BGL18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 102.67180          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BGL18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BGL18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BGL19 On 29/09/2024 Spot Bond |        |            |           |           | 0.00000            | 99.09205           |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BGL19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BGL19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BGT01 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 103.93288          |                   |            |  | 0.00        | 2,940,000,000        | 2,980,000,00        |
| <b>Total BGT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,940,000,000</b> | <b>2,980,000,00</b> |
| <b>Total For BGT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,940,000,000</b> | <b>2,980,000,00</b> |
| BID08 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70869          |                   |            |  | 0.00        | 5,200,000            |                     |
| <b>Total BID08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,200,000</b>     |                     |
| <b>Total For BID08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,200,000</b>     |                     |
| BID09 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76471          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BID09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BID09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BID10 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04347          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BID11 On 15/11/2023 Spot Bond |        |            | 6.00000   | 112.32774 | 6.00000            | 112.30970          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BID11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BID11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BID12 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.53043          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BID12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BID12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BID13 On 14/06/2024 Spot Bond |        |            |           |           | 0.00000            | 98.28922           |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BID13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BID13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BID14 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21502          |                   |            |  | 0.00        | 0                    |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| <b>Total BID14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For BID14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| BID15 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 98.67849           |                   |            |  | 0.00        | 0                  |                  |
| <b>Total BID15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For BID15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| BNPP0 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.56045          |                   |            |  | 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            | 100.03427          |                   |            |  | 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            | 101.07472          |                   |            |  | 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            | 100.18460          |                   |            |  | 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            | 57.00000           |                   |            |  | 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>           |                  |
| BPPF0 On 15/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.44059          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total BPPF04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For BPPF04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| BPPF0 On 22/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34111          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total BPPF08 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For BPPF08</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| BPPF1 On 23/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.98572           |                   |            |  | 0.00        | 100,000,000        | 50,000,00        |
| <b>Total BPPF11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b> |
| <b>Total For BPPF11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b> |
| BPPF1 On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.61313          |                   |            |  | 0.00        | 100,000,000        | 50,000,00        |
| <b>Total BPPF13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b> |
| <b>Total For BPPF13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b> |
| BPPF1 On 23/07/2020 Spot Bond |        |            |           |           | 0.00000            | 99.90087           |                   |            |  | 0.00        | 0                  |                  |
| <b>Total BPPF16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For BPPF16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| BPPF1 On 19/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.81757          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total BPPF18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For BPPF18</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| BPPF1 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.95416          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total BPPF19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For BPPF19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| BPPF2 On 19/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.96161          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total BPPF20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For BPPF20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| BPPF2 On 26/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.74500          |                   |            |  | 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>           |                  |
| BS2A1 On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total BS2A1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For BS2A1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| BS2A2 On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total BS2A2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For BS2A2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| BS2B1 On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total BS2B1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For BS2B1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| BS2C1 On 01/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total BS2C1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For BS2C1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| BWZ21 On 27/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.47915          |                   |            |  | 0.00        | 100,000,000        | 50,000,00        |
| <b>Total BWZ21B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b> |
| <b>Total For BWZ21B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b> |
| BWZJ2 On 10/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.26966          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total BWZJ21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For BWZJ21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| BWZJ2 On 19/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total BWZJ23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For BWZJ23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| BX161 On 01/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total BX161U 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 BX161U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| BX162L On 01/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |            |
| <b>Total BX162U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For BX162U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| BX163L On 01/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |            |
| <b>Total BX163U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For BX163U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| BX164L On 01/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |            |
| <b>Total BX164U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For BX164U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| BYA68L On 30/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |            |
| <b>Total BYA68U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For BYA68U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| BYB10L On 30/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |            |
| <b>Total BYB10U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For BYB10U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| CBL24 On 02/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.85238          |                   |                              | 0.00                 | 0                    |            |
| <b>Total CBL24 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CBL24</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| CBL26 On 06/05/2021 Spot Bond  |        |            | 4.88000   | 106.99990 | 4.88000            | 106.98588          |                   |                              | 0.00                 | 0                    |            |
| <b>Total CBL26 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CBL26</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| CBL28 On 21/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.19961          |                   |                              | 0.00                 | 0                    |            |
| <b>Total CBL28 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CBL28</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| CBL29 On 30/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.78406           |                   |                              | 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>             |            |
| CCT01 On 23/06/2023 Spot Bond  |        |            | 7.54000   | 113.81139 | 7.54000            | 113.78837          |                   | 925,912,000,000.00           | 122,800,000          | 15,400,000,00        |            |
| <b>Total CCT01 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>925,912,000,000.00</b>    | <b>122,800,000</b>   | <b>15,400,000,00</b> |            |
| <b>Total For CCT01</b>         |        |            |           |           |                    |                    |                   | <b>925,912,000,000.00</b>    | <b>122,800,000</b>   | <b>15,400,000,00</b> |            |
| CCT02 On 12/06/2024 Spot Bond  |        |            | 9.12000   | 109.10843 | 9.12000            | 109.08184          |                   | 30,096,000,000,000.00        | 3,300,000,000        | 5,390,000,00         |            |
| <b>Total CCT02 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>30,096,000,000,000.00</b> | <b>3,300,000,000</b> | <b>5,390,000,00</b>  |            |
| <b>Total For CCT02</b>         |        |            |           |           |                    |                    |                   | <b>30,096,000,000,000.00</b> | <b>3,300,000,000</b> | <b>5,390,000,00</b>  |            |
| CCT03 On 15/03/2025 Spot Bond  |        |            | 8.98500   | 111.84610 | 8.98500            | 111.81938          |                   | 0.00                         | 0                    |                      |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CCT04 On 17/07/2027 Spot Bond |        |            | 9.92000   | 101.21358 | 9.92000            | 101.18665          |                   |            |  | 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>         |            |
| CGR14 On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12580 | 10.00000           | 107.09750          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR14/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR14/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR21 On 12/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.28352          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR24 On 08/02/2021 Spot Bond |        |            |           |           | 0.00000            | 102.40864          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR29 On 08/02/2021 Spot Bond |        |            |           |           | 0.00000            | 102.03974          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR32 On 21/07/2020 Spot Bond |        |            |           |           | 0.00000            | 99.87714           |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR33 On 22/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.50281          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR38 On 13/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.52071          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR39 On 04/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR39U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR39U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR40 On 04/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR40U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR40U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR41 On 25/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.44128          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| CGR42 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.82373          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CGR42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CGR42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CGR43 On 08/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.63364          |                   |            |  | 0.00        | 10,665,900        | 56,689,700        |
| <b>Total CGR43 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,665,900</b> | <b>56,689,700</b> |
| <b>Total For CGR43</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>10,665,900</b> | <b>56,689,700</b> |
| CGR44 On 05/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.19595          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CGR44 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CGR44</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CGR45 On 30/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.71400          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CGR45 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CGR45</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CGR46 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.07007          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CGR46 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CGR46</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CGR47 On 28/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.14146          |                   |            |  | 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>          |                   |
| CL567L On 12/11/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CL567U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CL567U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CL569L On 24/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CL569U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CL569U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CL570L On 30/05/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CL570U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CL570U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CL572L On 29/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CL572U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CL572U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CL573L On 19/08/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CL573U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CL573U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLA4U On 21/11/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLA4U 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 CLA4U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLA5U On 21/11/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLA5U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLA5U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLA6U On 21/11/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLA6U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLA6U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLB1U On 21/11/2046 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLB1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLC2U On 21/11/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLC2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLC2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN18 On 01/07/2021 Spot Bond  |        |            | 10.11000  | 10.11000  | 10.11000           | 100.37592          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN19 On 29/08/2021 Spot Bond  |        |            | 3.14000   | 158.26389 | 3.14000            | 158.19813          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN19 On 13/09/2021 Spot Bond  |        |            | 3.73000   | 3.73000   | 3.73000            | 156.52124          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN23 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN230/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN230/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN23 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN231/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN231/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN29 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN292/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN292/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN31 On 20/03/2023 Spot Bond  |        |            | 8.37000   | 107.19781 | 8.37000            | 107.17394          |                   |            |  | 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>         |            |
| CLN31 On 20/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.45491          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN345 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.84600           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN362 On 20/03/2024 Spot Bond |        |            | 7.03000   | 114.60164 | 7.03000            | 114.58012          |                   |            |  | 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>         |            |
| CLN366 On 20/03/2024 Spot Bond |        |            | 9.17000   | 115.80355 | 9.17000            | 115.77534          |                   |            |  | 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>         |            |
| CLN368 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 101.68162          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN370 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.53303          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN372 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 107.42326          |                   |            |  | 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>         |            |
| CLN374 On 20/03/2021 Spot Bond |        |            | 5.85500   | 105.79459 | 5.85500            | 105.77800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN376 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN376</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN378 On 20/03/2024 Spot Bond |        |            | 10.98000  | 102.07694 | 10.98000           | 102.04730          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN379 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN379</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN380 On 20/09/2024 Spot Bond |        |            | 11.00000  | 103.49322 | 11.00000           | 103.46311          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN380 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN380</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN382 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 99.60529           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN382 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN382</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN384 On 20/09/2024 Spot Bond |        |            | 8.96000   | 114.35510 | 8.96000            | 114.32786          |                   |            |  | 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            | 100.50186          |                   |            |  | 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>         |            |
| CLN386 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.38489          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN387 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 101.65016          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN387 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN387</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN394 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38809          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN394 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN394</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN398 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.18958          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN398 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN398</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN399 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.18114          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN409 On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.59181          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN410 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.33033          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN410 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN410</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN411 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.50551          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN411 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN411</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN412 On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 99.91316           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN412 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN412</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN413 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.57310          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN413 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 CLN413</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN413 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.47204          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN415 On 18/07/2020 Spot Bond |        |            |           |           | 0.00000            | 99.89366           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN416 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN416</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN416 On 23/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.45171          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN418 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN418</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN418 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.50314          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN419 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.99535          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN420 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 102.17003          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN421 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.44200          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN422 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN422</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN422 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.62700          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN423 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN423</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN423 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.50400          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN424 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN424</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN424 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.90512          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN425 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN425</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN425 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.08300          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN426 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN426</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN426 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.63332          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN429 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN429</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN430 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 159.17000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN430 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN430</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN431 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.36700          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN431 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN431</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN432 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.04000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN432 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN432</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN433 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.25100          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN433 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN433</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN434 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 160.21000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN434 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN434</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN435 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.44409          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN435 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN435</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN436 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.41608          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN436 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN436</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN437 On 03/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.70276          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN437 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN437</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN438 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 162.78000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN438 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN438</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN439 On 24/05/2021 Spot Bond |        |            | 5.75500   | 106.22211 | 5.75500            | 106.20573          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN439 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN439</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN440 On 31/01/2022 Spot Bond |        |            | 3.73000   | 164.28450 | 3.73000            | 164.29538          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN440 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN440</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN441 On 31/01/2022 Spot Bond |        |            |           |           |                    |                    |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN441 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN441</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN442 On 31/01/2022 Spot Bond |        |            |           |           |                    |                    |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN442 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN442</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN45: On 31/01/2025 Spot Bond |        |            | 7.18000   | 120.52838 | 7.18000            | 120.52526          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN453 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN453</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN45: On 31/01/2025 Spot Bond |        |            | 7.42000   | 119.33763 | 7.42000            | 119.33377          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN454 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN454</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN45: On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.52316          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN456 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN456</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN45: On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12131          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN457 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN457</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN45: On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.30100          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN46: On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.55281          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN460 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN460</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN46: On 13/03/2022 Spot Bond |        |            | 6.46000   | 108.95605 | 6.46000            | 108.93723          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN464 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN464</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN46: On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.93462          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN465 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN465</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN46: On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29715          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN468 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN468</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN46: On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.00800          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN469 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN469</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN47: On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.22194          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN472 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN472</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN47: On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.95384          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN475 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 CLN475</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN475 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.45028          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN476 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN476</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN476 On 29/11/2021 Spot Bond |        |            | 100.00000 | 40.27259  | 100.00000          | 40.18395           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN477 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN477</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN477 On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN480 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.58183          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN482 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN482</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN482 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.93018          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN483 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN483</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN483 On 02/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.67736          |                   |            |  | 0.00        | 240,000,000        | 120,000,000        |
| <b>Total CLN484 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>240,000,000</b> | <b>120,000,000</b> |
| <b>Total For CLN484</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>240,000,000</b> | <b>120,000,000</b> |
| CLN484 On 02/12/2021 Spot Bond |        |            | 5.95500   | 105.98732 | 5.95500            | 105.97034          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN485 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77240          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN486 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN486</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN486 On 23/06/2021 Spot Bond |        |            | 9.46000   | 103.98698 | 9.46000            | 106.69260          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN487 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN487</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN487 On 28/07/2022 Spot Bond |        |            | 6.26000   | 109.70639 | 6.26000            | 109.68782          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN488 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN488</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN488 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.00618          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total CLN490 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For CLN490</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| CLN490 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44984          |                   |            |  | 0.00        | 0                  |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN493 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN493</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN493 On 29/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.75792          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN495 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN495</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN495 On 04/09/2024 Spot Bond |        |            | 6.66000   | 115.80327 | 6.66000            | 115.78265          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN496 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN496</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN496 On 04/09/2024 Spot Bond |        |            |           |           | 0.00000            | 102.81152          |                   |            |  | 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>         |            |
| CLN497 On 20/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.04575          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN499 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN499</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN499 On 10/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.02377          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN500 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN500</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN500 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.03246          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN501 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.03428          |                   |            |  | 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>         |            |
| CLN502 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.03428          |                   |            |  | 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>         |            |
| CLN504 On 24/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.86849           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN505 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN505</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN505 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.79030          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN507 On 11/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.03158          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN510</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN511 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 94.63174           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN511 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN511</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN516 On 15/09/2022 Spot Bond |        |            | 9.96000   | 103.30213 | 9.96000            | 103.27485          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN516 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN516</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN517 On 30/10/2022 Spot Bond |        |            | 10.01000  | 102.07618 | 10.01000           | 102.04894          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN517 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN517</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN518 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94889          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN518 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN518</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN519 On 30/06/2022 Spot Bond |        |            | 9.60000   | 100.41075 | 9.60000            | 100.76733          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN519 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN519</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN520 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55317          |                   |            |  | 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>         |            |
| CLN521 On 17/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.43874          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN521 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN521</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN522 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.81906          |                   |            |  | 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>         |            |
| CLN523 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.17820          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN523 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN523</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN524 On 09/09/2022 Spot Bond |        |            | 9.20000   | 103.20326 | 9.20000            | 103.17804          |                   |            |  | 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 24/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.86729           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN526 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.09674          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN526 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 CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN527 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.82475          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN527 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN527</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN528 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 102.24562          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN528 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN528</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN529 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.69732          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN529 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN529</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN530 On 12/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.52008          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN530 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN530</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN531 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55317          |                   |            |  | 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>         |            |
| CLN532 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.41932          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN533 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN533</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN534 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 99.91932           |                   |            |  | 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>         |            |
| CLN535 On 18/07/2025 Spot Bond |        |            | 9.37000   | 9.37000   | 9.37000            | 103.76386          |                   |            |  | 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>         |            |
| CLN536 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 98.24493           |                   |            |  | 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>         |            |
| CLN537 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 99.81624           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN537 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN537</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN540 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.96300           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN540 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN540</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN541 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 112.47100          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|------------------|----------------------|
| <b>Total CLN541 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>         |                      |
| <b>Total For CLN541</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>         |                      |
| CLN541 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75533          |                   |            |                              | 0.00                 | 0                | 14,273,495,00        |
| <b>Total CLN542 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>         | <b>14,273,495,00</b> |
| <b>Total For CLN542</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>         | <b>14,273,495,00</b> |
| CLN542 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.96382           |                   |            |                              | 0.00                 | 0                |                      |
| <b>Total CLN545 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>         |                      |
| <b>Total For CLN545</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>         |                      |
| CLN545 On 21/08/2026 Spot Bond |        |            | 8.84000   | 109.47408 | 8.84000            | 109.44807          |                   |            | 19,344,572,000,000.00        | 2,188,300,000        |                  | 622,500,00           |
| <b>Total CLN546 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>19,344,572,000,000.00</b> | <b>2,188,300,000</b> |                  | <b>622,500,00</b>    |
| <b>Total For CLN546</b>        |        |            |           |           |                    |                    |                   |            | <b>19,344,572,000,000.00</b> | <b>2,188,300,000</b> |                  | <b>622,500,00</b>    |
| CLN546 On 29/03/2025 Spot Bond |        |            | 8.89000   | 107.41314 | 8.89000            | 107.38775          |                   |            | 0.00                         | 0                    |                  |                      |
| <b>Total CLN547 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>         |                      |
| <b>Total For CLN547</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>         |                      |
| CLN547 On 12/11/2025 Spot Bond |        |            | 8.98000   | 106.67713 | 8.98000            | 106.65167          |                   |            | 0.00                         | 0                    |                  |                      |
| <b>Total CLN548 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>         |                      |
| <b>Total For CLN548</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>         |                      |
| CLN548 On 18/04/2028 Spot Bond |        |            |           |           | 0.00000            | 291.26214          |                   |            | 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>         |                      |
| CLN553 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>         |                      |
| CLN554 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.02738          |                   |            | 0.00                         | 0                    |                  |                      |
| <b>Total CLN555 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>         |                      |
| <b>Total For CLN555</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>         |                      |
| CLN555 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.20295          |                   |            | 0.00                         | 0                    |                  |                      |
| <b>Total CLN556 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>         |                      |
| <b>Total For CLN556</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>         |                      |
| CLN556 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19161          |                   |            | 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>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| CLN558 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.89285          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN558 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN558</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN559 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.95891           |                   |            |  | 0.00        | 0                | 4,000,000.00        |
| <b>Total CLN559 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000.00</b> |
| <b>Total For CLN559</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000.00</b> |
| CLN560 On 20/12/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 135.59500          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN560 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN560</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN561 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.25175          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN561 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN561</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN562 On 12/11/2025 Spot Bond |        |            | 10.19000  | 101.02746 | 10.19000           | 101.61739          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN562 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN562</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN563 On 12/11/2025 Spot Bond |        |            | 8.84000   | 106.63790 | 8.84000            | 107.25457          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN563 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN563</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN564 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29092          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN564 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN564</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN565 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.91764          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN565 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN565</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN566 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.94527          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN566 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN566</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN567 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.70833          |                   |            |  | 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>         |                     |
| CLN568 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18973          |                   |            |  | 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>         |                     |
| CLN569 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.30178          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN569 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 CLN569</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| CLN57 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.81632          |                   |            |  | 0.00        | 0                |               |
| <b>Total CLN570 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For CLN570</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| CLN57 On 12/11/2025 Spot Bond |        |            | 9.07000   | 104.90140 | 9.07000            | 105.48829          |                   |            |  | 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            | 101.24395          |                   |            |  | 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 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 102.38180          |                   |            |  | 0.00        | 0                |               |
| <b>Total CLN573 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For CLN573</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| CLN57 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19505          |                   |            |  | 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            | 100.50867          |                   |            |  | 0.00        | 0                |               |
| <b>Total CLN575 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For CLN575</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| CLN57 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 96.19900           |                   |            |  | 0.00        | 0                |               |
| <b>Total CLN576 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| <b>Total For CLN576</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |               |
| CLN57 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45658          |                   |            |  | 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>         |               |
| CLN57 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 99.92251           |                   |            |  | 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>         |               |
| CLN57 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.22566          |                   |            |  | 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>         |               |
| CLN58 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.21654          |                   |            |  | 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>         |               |
| CLN58 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71344          |                   |            |  | 0.00        | 0                | 27,500,000.00 |

| 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 CLN582 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>27,500,000.00</b> |
| <b>Total For CLN582</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>27,500,000.00</b> |
| CLN582 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.55783          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN583 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN583</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN583 On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.93010           |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN584 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN584</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN584 On 31/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69544          |                   |            |  | 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            | 101.19796          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN586 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN586</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN586 On 10/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.59698          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN587 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN587</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN587 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.46399          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN588 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN588</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN588 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45590          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN589 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN589</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN589 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.54799          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN590 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN590</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN590 On 05/12/2026 Spot Bond |        |            |           |           | 0.00000            | 102.55035          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN591 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN591</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN591 On 05/12/2026 Spot Bond |        |            | 5.40000   | 124.16169 | 5.40000            | 102.25620          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN592 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN592</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN592 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87899          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN593 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN593</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN595 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.26120          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN595 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN595</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN596 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87899          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN596 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN596</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN597 On 24/11/2024 Spot Bond |        |            | 9.16000   | 9.16000   | 9.16000            | 101.27363          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN597 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN597</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN598 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.21343          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN598 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN598</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN599 On 10/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.54751          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN599 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN599</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN600 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45590          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN600 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN600</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN601 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45590          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN601 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN601</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN602 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.67048          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN603 On 05/08/2024 Spot Bond |        |            | 8.74500   | 8.74500   | 8.74500            | 103.85837          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN603 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN603</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN604 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22132          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN604 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN604</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN605 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13941          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN605 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN605</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN606 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.01894          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN606 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <b>Total For CLN606</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN606 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 99.96792           |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLN607 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN607</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN607 On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.92087          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLN608 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN608</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN608 On 30/04/2023 Spot Bond |        |            | 9.32000   | 101.93494 | 9.32000            | 101.90956          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLN609 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN609</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN609 On 02/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN610 On 23/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.44782          |                   |            |  | 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            | 100.01881          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLN611 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN611</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN611 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.61798          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLN612 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN612</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN612 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89154          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLN613 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN613</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN613 On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.71336          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLN614 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN614</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN614 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.22365          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total CLN615 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN615</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN615 On 20/12/2029 Spot Bond |        |            |           |           | 0.00000            | 100.49084          |                   |            |  | 0.00        | 60,000,000        | 30,000,000        |
| <b>Total CLN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>30,000,000</b> |
| <b>Total For CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>30,000,000</b> |
| CLN616 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.41608          |                   |            |  | 0.00        | 0                 |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN617 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44107          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN618 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN618</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN618 On 30/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.69542          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN619 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.35802          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN620 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN620</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN620 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.35381          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN621 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN621</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN621 On 28/04/2021 Spot Bond |        |            |           |           | 0.00000            | 101.26854          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN622 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN622</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN622 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.50936          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN623 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN623</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN623 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.44769          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN624 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN624</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN624 On 25/01/2023 Spot Bond |        |            | 6.53000   | 109.93859 | 6.53000            | 109.91919          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN625 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN625</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN625 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.18809          |                   |            |  | 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            | 101.56992          |                   |            |  | 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 |        |            | 12.55000  | 82.69841  | 12.55000           | 82.67077           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN628 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN628</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN629 On 20/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.95717          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN629 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN629</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN630 On 19/08/2025 Spot Bond |        |            | 9.54000   | 103.68728 | 9.54000            | 103.66075          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN630 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN630</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN631 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.18345          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN631 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN631</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN632 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.92598          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN632 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN632</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN633 On 09/10/2034 Spot Bond |        |            |           |           | 0.00000            | 100.12368          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN633 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN633</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN634 On 09/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.19895          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN634 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN634</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN635 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.27175          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN635 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN635</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN636 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94008          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN636 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN636</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN637 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.17880          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN637 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN637</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN638 On 19/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12451          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN638 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN638</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN639 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.11324          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN639 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN639</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN640 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.27175          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN640 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN640</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN640 On 17/10/2023 Spot Bond |        |            |           |           | 0.00000            | 99.97190           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN643 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN643</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN643 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94457          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN644 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN644</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN644 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44782          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN645 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN645</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN645 On 29/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.42297          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN646 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN646</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN646 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44855          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN647 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN647</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN647 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.17880          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN648 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN648</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN648 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.73123          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN649 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN649</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN649 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.17880          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN650 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN650</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN650 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.97708          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN651 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN651</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN651 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.17880          |                   |            |  | 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 18/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.92541          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN653 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN653</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN653 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.25902          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <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            | 100.58938          |                   |            |  | 0.00        | 30,000,000        | 30,000,000        |
| <b>Total CLN655 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>30,000,000</b> | <b>30,000,000</b> |
| <b>Total For CLN655</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>30,000,000</b> | <b>30,000,000</b> |
| CLN655 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.46595          |                   |            |  | 0.00        | 0                 | 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            | 100.04218          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN657 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN657</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN657 On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.39746          |                   |            |  | 0.00        | 0                 | 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            | 100.40187          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN659 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN659</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN659 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.41616          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN660 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN660</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN660 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 89.94600           |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN661 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN661</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN661 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51353          |                   |            |  | 0.00        | 0                 | 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            | 85.42200           |                   |            |  | 0.00        | 0                 | 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            | 102.93000          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN664 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN664</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| CLN664 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91092          |                   |            |  | 0.00        | 0                 | 0                 |
| <b>Total CLN665 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For CLN665</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN666 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.25377          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN666 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN666</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN667 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.38323          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN667 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN667</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN668 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 104.60723          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN668 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN668</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN669 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 100.53508          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN669 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN669</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN670 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.87365          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN670 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN670</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN671 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.56348          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN671 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN671</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN672 On 09/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.59009          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN672 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN672</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN673 On 31/01/2025 Spot Bond |        |            |           | 148.54121 | 0.00000            | 103.17534          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN673 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN673</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN674 On 31/01/2025 Spot Bond |        |            |           | 148.54121 | 0.00000            | 103.17601          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN674 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN674</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN675 On 18/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.97587          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN675 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN675</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN676 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.02870          |                   |            |  | 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            | 100.96224          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN677 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 CLN677</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN677 On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.19130          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN678 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN678</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN678 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.38806          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN679 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN679</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN679 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57424          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN680 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN680</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN680 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.77489          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN681 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN681</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN681 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.52792          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN682 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN682</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN682 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.44021          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN683 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN683</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN683 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.43160          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN684 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN684</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN684 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.38965          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN685 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN685</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN685 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.40186          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN686 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN686</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN686 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.39377          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN687 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN687</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN687 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.37466          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN688 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN688</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN688 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32599          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded     | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|------------|
| <b>Total CLN689 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CLN689</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| CLN690 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.28140          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total CLN690 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CLN690</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| CLN691 On 01/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.21901          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total CLN691 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CLN691</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| CLN692 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.24451          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total CLN692 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CLN692</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| CLN693 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.27016          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total CLN693 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CLN693</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| CLN694 On 31/01/2022 Spot Bond |        |            | 9.51000   | 99.01748  | 9.51000            | 94.30471           |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total CLN694 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CLN694</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| CLN695 On 07/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.15142          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total CLN695 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CLN695</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| CLN696 On 31/01/2024 Spot Bond |        |            | 9.57000   | 96.55971  | 9.57000            | 99.01440           |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total CLN696 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CLN696</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| CLN697 On 28/02/2025 Spot Bond |        |            | 9.57000   | 97.96447  | 9.57000            | 86.77570           |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total CLN697 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CLN697</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| CLN698 On 31/08/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 85.17969           |                   |            |                              | 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>             |            |
| CLN699 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.09290          |                   |            |                              | 0.00                 | 0                    |            |
| <b>Total CLN699 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For CLN699</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |            |
| CLN700 On 28/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 800,000,000,000,000.00       | 8,000,000,000        | 8,000,000,000        |            |
| <b>Total CLN700 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>8,000,000,000</b> | <b>8,000,000,000</b> |            |
| <b>Total For CLN700</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>8,000,000,000</b> | <b>8,000,000,000</b> |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded      | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| CLN701 On 11/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 800,000,000,000,000.00       | 8,000,000,000         | 8,000,000,000         |
| <b>Total CLN701 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>8,000,000,000</b>  | <b>8,000,000,000</b>  |
| <b>Total For CLN701</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>8,000,000,000</b>  | <b>8,000,000,000</b>  |
| CLN704 On 12/02/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 000,000,000,000,000.00       | 20,000,000,000        | 20,000,000,000        |
| <b>Total CLN704 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>20,000,000,000</b> | <b>20,000,000,000</b> |
| <b>Total For CLN704</b>        |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> | <b>20,000,000,000</b> | <b>20,000,000,000</b> |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 8.14500   | 101.81260 | 8.14500            | 101.79039          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total CLN81 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For CLN81</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| CLNF16 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.10952          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total CLNF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For CLNF16</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 7.86000   | 112.38092 | 7.86000            | 112.35724          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 6.17000   | 106.40670 | 6.17000            | 106.38913          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total COJ07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For COJ07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 9.94000   | 107.40636 | 9.94000            | 107.37789          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total COJ08 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For COJ08</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| COJG01 On 09/06/2024 Spot Bond |        |            | 6.44000   | 113.73229 | 6.44000            | 113.71259          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| COT01 On 03/04/2023 Spot Bond  |        |            | 7.09500   | 107.46829 | 7.09500            | 107.44782          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total COT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For COT01</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| COT02 On 03/04/2028 Spot Bond  |        |            | 10.40000  | 101.82308 | 10.40000           | 101.79488          |                   |            | 45,344,000,000,000.00        | 4,360,000,000         | 2,280,000,000         |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>15,344,000,000,000.00</b> | <b>4,360,000,000</b>  | <b>2,280,000,000</b>  |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |            | <b>15,344,000,000,000.00</b> | <b>4,360,000,000</b>  | <b>2,280,000,000</b>  |
| COT03 On 05/06/2028 Spot Bond  |        |            | 10.49000  | 95.60334  | 10.49000           | 95.57664           |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total COT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 9.46000   | 9.46000   | 9.46000            | 106.53813          |                   |            | 0.00                         | 0                     | 0                     |
| <b>Total CPV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              | <b>0</b>              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CPV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CS002 On 17/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.44179          |                   |            |  | 0.00        | 0                |            |
| <b>Total CS002 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CS002</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CS003 On 12/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.79393          |                   |            |  | 0.00        | 0                |            |
| <b>Total CS003 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CS003</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CSA05I On 06/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CSA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CSA05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CSD05I On 06/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CSD05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CSD05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DENG8 On 21/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.39738          |                   |            |  | 0.00        | 0                |            |
| <b>Total DENG85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DENG85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DENG8 On 28/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.51117          |                   |            |  | 0.00        | 0                |            |
| <b>Total DENG87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DENG87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DENG8 On 28/09/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.31233          |                   |            |  | 0.00        | 0                |            |
| <b>Total DENG88 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DENG88</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DENG9 On 20/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.58101          |                   |            |  | 0.00        | 0                |            |
| <b>Total DENG91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DENG91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DENG9 On 11/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.54630          |                   |            |  | 0.00        | 0                |            |
| <b>Total DENG92 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DENG92</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DENG9 On 23/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.34581          |                   |            |  | 0.00        | 0                |            |
| <b>Total DENG93 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DENG93</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DENG9 On 27/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.26024          |                   |            |  | 0.00        | 0                |            |
| <b>Total DENG94 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DENG94</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DENG9 On 11/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.54631          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total DENG97 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DENG97</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DENG9 On 31/01/2021 Spot Bond |        |            |           |           | 0.00000            | 101.35311          |                   |            |  | 0.00        | 0                |            |
| <b>Total DENG98 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DENG98</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DENG9 On 31/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.61235          |                   |            |  | 0.00        | 0                |            |
| <b>Total DENG99 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DENG99</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DNG95 On 27/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total DNG95U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DNG95U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DNG96 On 27/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total DNG96U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DNG96U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DOL01 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.88351          |                   |            |  | 0.00        | 0                |            |
| <b>Total DOL012 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DOL012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY01 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92666          |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY02 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25356          |                   |            |  | 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>         |            |
| DSY02 On 21/08/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY03 On 21/11/2024 Spot Bond |        |            | 9.29000   | 9.29000   | 9.29000            | 105.64875          |                   |            |  | 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>         |            |
| DSY03 On 21/02/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total DSY03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DSY03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DSY04 On 21/08/2026 Spot Bond |        |            |           |           | 0.00000            | 101.20521          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                  | Value              | Contracts Traded     | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|------------|
| DSY05I On 10/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00               | 0                    |            |
| <b>Total DSY05U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For DSY05U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             |            |
| DSY06I On 10/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                             | 0.00               | 0                    |            |
| <b>Total DSY06U SPOT</b>       |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             |            |
| <b>Total For DSY06U</b>        |        |            |           |           |                    |                    |                   |                             | <b>0.00</b>        | <b>0</b>             |            |
| DV2021 On 18/06/2021 Spot Bond |        |            | 6.21000   | 103.17547 | 6.21000            | 103.15824          |                   | 4,347,000,000,000.00        | 700,000,000        | 350,000,000          |            |
| <b>Total DV2021 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>4,347,000,000,000.00</b> | <b>700,000,000</b> | <b>350,000,000</b>   |            |
| <b>Total For DV2021</b>        |        |            |           |           |                    |                    |                   | <b>4,347,000,000,000.00</b> | <b>700,000,000</b> | <b>350,000,000</b>   |            |
| DV23 On 27/02/2023 Spot Bond   |        |            | 6.64000   | 111.77845 | 6.64000            | 111.75839          |                   | 0.00                        | 0                  | 3,525,000            |            |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>3,525,000</b>     |            |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>3,525,000</b>     |            |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 24.45332  | 100.00000          | 24.39890           |                   | 0.00                        | 0                  |                      |            |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 24.45332  | 100.00000          | 24.39890           |                   | 0.00                        | 0                  |                      |            |
| <b>Total DV23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |            |
| <b>Total For DV23/R2023</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |            |
| DV24 On 18/02/2024 Spot Bond   |        |            | 6.13000   | 115.27504 | 6.13000            | 115.25593          |                   | 142,216,000,000.00          | 23,200,000         | 23,200,000           |            |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>142,216,000,000.00</b>   | <b>23,200,000</b>  | <b>23,200,000</b>    |            |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   | <b>142,216,000,000.00</b>   | <b>23,200,000</b>  | <b>23,200,000</b>    |            |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.94941 | 9.69000            | 103.92240          |                   | 0.00                        | 0                  |                      |            |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 103.94941 | 9.69000            | 103.92240          |                   | 0.00                        | 0                  |                      |            |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |            |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |            |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.82000  | 94.98684  | 11.82000           | 94.95688           |                   | 0.00                        | 0                  | 2,685,867,000        |            |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>2,685,867,000</b> |            |
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>2,685,867,000</b> |            |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 104.11578 | 10.10000           | 104.08760          |                   | 0.00                        | 0                  |                      |            |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 104.11578 | 10.10000           | 104.08760          |                   | 0.00                        | 0                  |                      |            |
| <b>Total DV29/R213 SPOT</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |            |
| <b>Total For DV29/R213</b>     |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |            |
| DVC03 On 17/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.40115          |                   | 0.00                        | 0                  |                      |            |
| <b>Total DVC031 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |            |
| <b>Total For DVC031</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |            |
| DVF20C On 31/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.68254          |                   | 0.00                        | 0                  |                      |            |
| <b>Total DVF20C SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |            |
| <b>Total For DVF20C</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                 | <b>0</b>           | <b>0</b>             |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| DVF20I On 23/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.95005           |                   |            |  | 0.00        | 0                |            |
| <b>Total DVF20D SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF20D</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVF21 On 29/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.76692          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVF21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVF22 On 28/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.80242           |                   |            |  | 0.00        | 0                |            |
| <b>Total DVF22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVF22I On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32745          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVF22B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF22B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVF22C On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.17261          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVF22C SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF22C</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVF24 On 23/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 98.39619           |                   |            |  | 0.00        | 0                |            |
| <b>Total DVF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVF25 On 02/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.52998          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVF26 On 02/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.87109          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVF26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVF27 On 02/04/2029 Spot Bond  |        |            |           |           | 0.00000            | 98.49913           |                   |            |  | 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>         |            |
| DVF30U On 25/03/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVF30U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF30U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB2 On 31/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.62360          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB2U On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.67744          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For DVFB25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB21 On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 101.18916          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB2 On 31/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.24919          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB21 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 95.50548           |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB21 On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.30931          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| E170/R On 01/08/2020 Spot Bond |        |            | 100.00000 | 102.26706 | 100.00000          | 101.99935          |                   |            |  | 0.00        | 0                |            |
| <b>Total E170/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For E170/R207</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| E174 On 01/08/2020 Spot Bond   |        |            | 4.50000   | 106.53984 | 4.50000            | 106.52673          |                   |            |  | 0.00        | 0                |            |
| <b>Total E174 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For E174</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| E175 On 01/08/2021 Spot Bond   |        |            | 5.10000   | 114.58536 | 5.10000            | 114.56950          |                   |            |  | 0.00        | 0                |            |
| <b>Total E175 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For E175</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ECN22 On 14/03/2022 Spot Bond  |        |            | 5.66500   | 109.66768 | 5.66500            | 109.65103          |                   |            |  | 0.00        | 0                |            |
| <b>Total ECN22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ECN22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ECN24 On 14/03/2024 Spot Bond  |        |            | 6.57000   | 114.18218 | 6.57000            | 114.16212          |                   |            |  | 0.00        | 0                |            |
| <b>Total ECN24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ECN24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ECN32 On 14/03/2032 Spot Bond  |        |            | 6.04000   | 94.57649  | 6.04000            | 94.57707           |                   |            |  | 0.00        | 0                |            |
| <b>Total ECN32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ECN32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EL001L On 23/01/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total EL001U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EL001U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EL037 On 31/01/2037 Spot Bond  |        |            | 5.75000   | 82.89821  | 5.75000            | 82.89922           |                   |            |  | 0.00        | 0                |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                 | Contracts Traded      | Opt Intere           |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|----------------------|
| <b>Total EL037 SPOT</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For EL037</b>          |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| EL037/1 On 31/01/2037 Spot Bond |        |            | 2.25000   | 130.87820 | 2.25000            | 130.89214          |                   |                              |  | 0.00                  | 0                     |                      |
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| EL28 On 02/05/2028 Spot Bond    |        |            | 5.26800   | 125.84339 | 5.28700            | 125.68390          |                   |                              |  | 0.00                  | 0                     | 15,700,000.00        |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>15,700,000.00</b> |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>15,700,000.00</b> |
| EL29 On 19/11/2029 Spot Bond    |        |            | 5.33000   | 110.57847 | 5.33000            | 110.58122          |                   | 143,910,000,000,000.00       |  | 27,000,000,000        | 27,000,000,000        |                      |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   | <b>13,910,000,000,000.00</b> |  | <b>27,000,000,000</b> | <b>27,000,000,000</b> |                      |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   | <b>13,910,000,000,000.00</b> |  | <b>27,000,000,000</b> | <b>27,000,000,000</b> |                      |
| EL30 On 29/07/2030 Spot Bond    |        |            | 5.33000   | 108.68803 | 5.33000            | 108.69057          |                   |                              |  | 0.00                  | 0                     |                      |
| <b>Total EL30 SPOT</b>          |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For EL30</b>           |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| EL31 On 02/06/2031 Spot Bond    |        |            | 5.70000   | 95.58451  | 5.70000            | 95.58587           |                   |                              |  | 0.00                  | 0                     |                      |
| <b>Total EL31 SPOT</b>          |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For EL31</b>           |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| EL36 On 31/01/2036 Spot Bond    |        |            | 5.72000   | 85.00252  | 5.72000            | 85.00363           |                   |                              |  | 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   | 130.87820 | 2.25000            | 130.89214          |                   |                              |  | 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            | 132.21904          |                   |                              |  | 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            | 130.11361          |                   |                              |  | 0.00                  | 0                     |                      |
| <b>Total ELN002 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For ELN002</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| ELN003 On 23/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 115.25860          |                   |                              |  | 0.00                  | 0                     |                      |
| <b>Total ELN003 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For ELN003</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| ELN004 On 23/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 113.42950          |                   |                              |  | 0.00                  | 0                     |                      |
| <b>Total ELN004 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For ELN004</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ELN005 On 13/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN006 On 09/06/2025 Spot Bond |        |            |           |           | 0.00000            | 99.53433           |                   |            |  | 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            | 98.62340           |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN008 On 17/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.43137           |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM01 On 28/07/2020 Spot Bond  |        |            | 6.02000   | 105.07205 | 6.02000            | 105.05475          |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM02 On 11/03/2021 Spot Bond  |        |            | 5.87000   | 106.75490 | 5.87000            | 106.73811          |                   |            |  | 0.00        | 0                | 10,000,000,00        |
| <b>Total EMM02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,00</b> |
| <b>Total For EMM02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000,00</b> |
| EMM03 On 04/05/2024 Spot Bond  |        |            | 9.56000   | 103.49729 | 9.56000            | 103.47103          |                   |            |  | 0.00        | 0                | 18,100,000,00        |
| <b>Total EMM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,100,000,00</b> |
| <b>Total For EMM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,100,000,00</b> |
| EMM04 On 16/05/2028 Spot Bond  |        |            | 11.52000  | 11.52000  | 11.52000           | 94.30846           |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM05 On 17/04/2029 Spot Bond  |        |            | 11.87000  | 11.87000  | 11.87000           | 98.67505           |                   |            |  | 0.00        | 0                | 666,666,60           |
| <b>Total EMM05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>666,666,60</b>    |
| <b>Total For EMM05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>666,666,60</b>    |
| EMM06 On 23/06/2025 Spot Bond  |        |            | 9.64000   | 9.64000   | 9.64000            | 101.97603          |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For EMM06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM07 On 10/07/2027 Spot Bond  |        |            | 9.64000   | 9.64000   | 9.64000            | 102.69933          |                   |            |  | 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  |        |            | 12.11500  | 12.11500  | 12.11500           | 78.80043           |                   |            |  | 0.00        | 0                |                      |
| <b>Total EMM07P SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For EMM07P</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EMM08 On 18/06/2030 Spot Bond  |        |            | 10.98000  | 10.98000  | 10.98000           | 99.65300           |                   |            |  | 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  |        |            | 12.11500  | 12.11500  | 12.11500           | 94.38777           |                   |            |  | 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>         |            |
| ENX01 On 23/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.40599          |                   |            |  | 0.00        | 0                |            |
| <b>Total ENX01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ENX01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ENX01S On 23/04/2021 Spot Bond |        |            |           |           | 0.00000            | 101.62235          |                   |            |  | 0.00        | 0                |            |
| <b>Total ENX01S SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ENX01S</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ENX02 On 10/09/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.64231          |                   |            |  | 0.00        | 0                |            |
| <b>Total ENX02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ENX02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ENX03 On 10/09/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ENX03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ENX03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ENX04 On 01/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.55511          |                   |            |  | 0.00        | 0                |            |
| <b>Total ENX04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ENX04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ENX07 On 01/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.74481          |                   |            |  | 0.00        | 0                |            |
| <b>Total ENX07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ENX07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ENX08 On 01/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.39063          |                   |            |  | 0.00        | 0                |            |
| <b>Total ENX08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ENX08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ENX09 On 01/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.49698          |                   |            |  | 0.00        | 0                |            |
| <b>Total ENX09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ENX09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF007 On 02/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.68415          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF012 On 06/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.45051          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total EPF012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF014 On 28/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.11100          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF015 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.69275          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF016 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.56264          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF017 On 07/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57772          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF018 On 13/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.48826          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF018 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF018</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF019 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52181          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF020 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.20853          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF04U On 20/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF05U On 22/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF08U On 03/12/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF09U On 03/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EPF10L On 09/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF11L On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF12L On 01/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF13L On 28/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPF14L On 20/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPF14U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPF14U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPFC4L On 07/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.11434          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPFC45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPFC45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EPFC4L On 12/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.47258          |                   |            |  | 0.00        | 0                |            |
| <b>Total EPFC46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EPFC46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQS10 On 28/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.48294          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQS10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQS10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQS11L On 20/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQS11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQS11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT00L On 03/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.65759          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT00L On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.67467          |                   |            |  | 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>         |            |
| EQT00L On 16/04/2025 Spot Bond |        |            |           |           | 0.00000            | 99.98561           |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT004 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 EQT004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| EQT021 On 26/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |              |
| <b>Total EQT02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For EQT02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ERS3B On 17/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.04244          |                   |            |  | 0.00        | 0                |              |
| <b>Total ERS3B6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ERS3B6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ERS3B On 17/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.00290          |                   |            |  | 0.00        | 0                |              |
| <b>Total ERS3B7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ERS3B7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ERS3C On 17/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.10562          |                   |            |  | 0.00        | 0                |              |
| <b>Total ERS3C6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ERS3C6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ERS3C On 17/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.01080          |                   |            |  | 0.00        | 0                |              |
| <b>Total ERS3C7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ERS3C7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ERSA1 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                |              |
| <b>Total ERSA12/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ERSA12/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ERSA2 On 17/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.10532          |                   |            |  | 0.00        | 0                |              |
| <b>Total ERSA21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ERSA21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ERSA2 On 17/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.00291          |                   |            |  | 0.00        | 0                |              |
| <b>Total ERSA24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ERSA24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ERSA2 On 17/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.05029          |                   |            |  | 0.00        | 0                |              |
| <b>Total ERSA25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ERSA25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ERSA2 On 17/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.99029          |                   |            |  | 0.00        | 0                |              |
| <b>Total ERSA26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ERSA26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ERSA2 On 17/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.97130          |                   |            |  | 0.00        | 0                |              |
| <b>Total ERSA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For ERSA27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ES23 On 25/01/2023 Spot Bond   |        |            | 6.18000   | 108.56131 | 6.18000            | 108.54316          |                   |            |  | 0.00        | 0                | 2,203,118,60 |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|------------------|---------------------|
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         | <b>2,203,118,60</b> |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         | <b>2,203,118,60</b> |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 99.75902  | 10.00000           | 99.73228           |                   |                              |  | 0.00                 | 0                |                     |
| <b>Total ES23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         |                     |
| <b>Total For ES23/R2023</b>    |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         |                     |
| ES26 On 02/04/2026 Spot Bond   |        |            | 8.78000   | 98.12233  | 8.78000            | 98.09929           |                   | 10,901,248,000,000.00        |  | 1,241,600,000        |                  | 7,525,875,20        |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>10,901,248,000,000.00</b> |  | <b>1,241,600,000</b> |                  | <b>7,525,875,20</b> |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   | <b>10,901,248,000,000.00</b> |  | <b>1,241,600,000</b> |                  | <b>7,525,875,20</b> |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 102.23356 | 7.85000            | 102.21205          |                   |                              |  | 0.00                 | 0                |                     |
| <b>Total ES26/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         |                     |
| <b>Total For ES26/R186</b>     |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         |                     |
| ES33 On 15/09/2033 Spot Bond   |        |            | 11.93000  | 73.42540  | 11.98000           | 73.14649           |                   | 47,772,492,000,000.00        |  | 4,004,400,000        |                  | 4,890,352,30        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>17,772,492,000,000.00</b> |  | <b>4,004,400,000</b> |                  | <b>4,890,352,30</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   | <b>17,772,492,000,000.00</b> |  | <b>4,004,400,000</b> |                  | <b>4,890,352,30</b> |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 102.49147 | 7.50000            | 102.47096          |                   |                              |  | 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   |        |            | 12.35000  | 72.99220  | 12.35000           | 72.96830           |                   |                              |  | 0.00                 | 0                | 3,104,185,20        |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         | <b>3,104,185,20</b> |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         | <b>3,104,185,20</b> |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 101.88252 | 8.50000            | 101.85934          |                   |                              |  | 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>         |                     |
| ESF01 On 22/03/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                 | 0                |                     |
| <b>Total ESF01U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         |                     |
| <b>Total For ESF01U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         |                     |
| ESF02 On 06/04/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              |  | 0.00                 | 0                |                     |
| <b>Total ESF02U SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         |                     |
| <b>Total For ESF02U</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         |                     |
| ESFR0 On 20/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 99.97469           |                   |                              |  | 0.00                 | 0                |                     |
| <b>Total ESFR03 SPOT</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         |                     |
| <b>Total For ESFR03</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         |                     |
| EXX04 On 13/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.47626          |                   |                              |  | 0.00                 | 0                |                     |
| <b>Total EXX04 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         |                     |
| <b>Total For EXX04</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EXX05 On 13/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.80572           |                   |            |  | 0.00        | 0                |            |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.39430          |                   |            |  | 0.00        | 0                |            |
| <b>Total FBJ22Z SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FBJ22Z</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FFA1U On 20/11/2026 Spot Bond  |        |            | 100.00000 | 13.01700  | 100.00000          | 12.98546           |                   |            |  | 0.00        | 0                |            |
| <b>Total FFA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FFA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FFB1U On 20/11/2026 Spot Bond  |        |            | 100.00000 | 21.02449  | 100.00000          | 20.97355           |                   |            |  | 0.00        | 0                |            |
| <b>Total FFB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FFB1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIF03U On 01/11/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIF03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIF03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIF04U On 01/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIF04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIF04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIF07U On 01/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIF07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIF07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIF11U On 03/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIF11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIF11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIF12U On 30/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIF12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIF12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIF13U On 01/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIF13U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIF13U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIF14U On 01/06/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIF14U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIF14U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIF15U On 01/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIF15U 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 FIF15U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIF16U On 01/06/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIF16U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIF16U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIF17U On 01/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIF17U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIF17U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFB12 On 13/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.14385          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFB14 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.17863          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFB15 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.98464          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFB16 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.08506          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFB16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FIFB17 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12654          |                   |            |  | 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            | 101.39153          |                   |            |  | 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>         |            |
| FIFC35 On 11/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.08353          |                   |            |  | 0.00        | 0                |            |
| <b>Total FIFC35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FIFC35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FMLA1U On 17/02/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FMLA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FMLA1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FPA1U On 20/08/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FPA1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FPA1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FPB1U On 20/08/2023 Spot Bond  |        |            | 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 FPB1U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FPB1U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB13 On 02/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.41310          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRB13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRB13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB14 On 02/06/2021 Spot Bond  |        |            | 5.99000   | 5.99000   | 5.99000            | 104.55930          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRB14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRB14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB17 On 08/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.84639          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRB17 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRB17</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB17/ On 08/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRB17/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRB17/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB18 On 13/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.77594          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRB18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRB18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB19 On 14/04/2021 Spot Bond  |        |            | 6.93000   | 106.98203 | 6.93000            | 106.96212          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRB19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRB19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB20 On 15/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.60668          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRB20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRB20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB21 On 24/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 104.13337          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRB21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRB21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB22 On 08/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 103.90410          |                   |            |  | 0.00        | 0                | 500,000,00          |
| <b>Total FRB22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b>   |
| <b>Total For FRB22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,00</b>   |
| FRB23 On 20/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.90003          |                   |            |  | 0.00        | 0                |                     |
| <b>Total FRB23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For FRB23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| FRB24 On 08/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.29722          |                   |            |  | 0.00        | 0                | 1,410,000,00        |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,410,000,00</b> |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,410,000,00</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           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|----------------------|----------------------|
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.56534           |                   |            |                             | 0.00        | 1,040,000,000        | 1,080,000,000        |
| <b>Total FRB25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>1,040,000,000</b> | <b>1,080,000,000</b> |
| <b>Total For FRB25</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>1,040,000,000</b> | <b>1,080,000,000</b> |
| FRB26 On 03/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 96.53205           |                   |            |                             | 0.00        | 0                    | 1,300,000,000        |
| <b>Total FRB26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             | <b>1,300,000,000</b> |
| <b>Total For FRB26</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             | <b>1,300,000,000</b> |
| FRB27 On 03/06/2026 Spot Bond  |        |            | 9.34000   | 104.95761 | 9.34000            | 104.93143          |                   |            |                             | 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>             |                      |
| FRBI22 On 31/01/2022 Spot Bond |        |            | 3.18000   | 165.62276 | 3.18000            | 165.63619          |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total FRBI22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRBI22</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| FRBI23 On 07/12/2023 Spot Bond |        |            | 3.70000   | 3.70000   | 3.70000            | 297.65326          |                   |            |                             | 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 |        |            | 4.73000   | 4.73000   | 4.73000            | 133.50940          |                   |            | 3,997,323,000,000.00        |             | 845,100,000          | 1,740,200,000        |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>3,997,323,000,000.00</b> |             | <b>845,100,000</b>   | <b>1,740,200,000</b> |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |            | <b>3,997,323,000,000.00</b> |             | <b>845,100,000</b>   | <b>1,740,200,000</b> |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 5.43000   | 169.63176 | 5.43000            | 169.63542          |                   |            |                             | 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 |        |            | 5.32000   | 5.32000   | 5.32000            | 91.21937           |                   |            |                             | 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 |        |            | 6.11000   | 6.11000   | 6.11000            | 180.87594          |                   |            |                             | 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 |        |            | 5.94500   | 77.88394  | 5.94500            | 77.88454           |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total FRBI46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRBI46</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>             |                      |
| FRBI50 On 31/12/2050 Spot Bond |        |            | 5.97000   | 76.68321  | 5.97000            | 76.68382           |                   |            |                             | 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 30/11/2020 Spot Bond  |        |            | 4.04000   | 4.04000   | 4.04000            | 98.44989           |                   |            |                             | 0.00        | 0                    |                      |
| <b>Total FRBZ01 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 FRBZ01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ0: On 28/10/2024 Spot Bond |        |            | 6.18000   | 6.18000   | 6.18000            | 77.23038           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBZ02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBZ02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ0: On 10/12/2024 Spot Bond |        |            | 6.27000   | 6.27000   | 6.27000            | 76.41706           |                   |            |  | 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>         |            |
| FRC10: On 03/06/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC12: On 30/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC16: On 31/01/2025 Spot Bond |        |            | 5.58000   | 5.58000   | 5.58000            | 128.82964          |                   |            |  | 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            | 80.11891           |                   |            |  | 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>         |            |
| FRC19: On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC193/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC193/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC20: On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC20: On 20/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC20: On 07/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.69331          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC209 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC209</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC21: On 04/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC213 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC213</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC22 On 31/01/2022 Spot Bond |        |            | 3.84000   | 164.01860 | 3.84000            | 164.02899          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC221 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC221</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC23 On 31/01/2022 Spot Bond |        |            | 4.70000   | 161.95975 | 4.70000            | 161.96626          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC233 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC233</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC23 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.69329          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC234 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC234</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC23 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 98.47106           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC237 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC237</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC23 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 98.80252           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC239 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC239</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC24 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.38409           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC240 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC240</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC24 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.78234           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC243 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC243</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC24 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.78496           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC245 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC245</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC24 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.83638           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC246 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC246</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC24 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 98.84904           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC249 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC249</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.83705           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC250 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC250</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC25 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.41803          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC251 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC251</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50475          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC252 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC252</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25 On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC255 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC255</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC25 On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 101.90138          |                   |            |  | 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 10/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.02174          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC261 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC261</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC26 On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC262 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC262</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC26 On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC264 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC264</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC26 On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.86137          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC265 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC265</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC26 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 103.92662          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC267 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC267</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 101.42364          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC271 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC271</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 30/01/2023 Spot Bond |        |            | 9.58400   | 9.58400   | 9.58400            | 104.38852          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC272 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC272</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC27 On 02/05/2028 Spot Bond |        |            | 9.80000   | 101.96903 | 9.80000            | 101.94252          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC274 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 FRC274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC274 On 12/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.52458          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC275 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC275</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC275 On 12/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.52638          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC276 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC276</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC276 On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.63714          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC277 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC277</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC277 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94762          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC279 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC279</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC279 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.42862          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC280 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC280</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC280 On 27/02/2023 Spot Bond |        |            | 3.57000   | 3.57000   | 3.57000            | 108.80548          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC282 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC282</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC282 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 102.21856          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC283 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC283</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC283 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.54376          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC284 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC284</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC284 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44832          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC285 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC285</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC285 On 27/02/2023 Spot Bond |        |            | 3.40000   | 3.40000   | 3.40000            | 106.89589          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC286 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC286</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC286 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37689          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC289</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC289 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.44143          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total FRC290 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC290</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC29 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 101.65016          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC291 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC291</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC29 On 18/09/2020 Spot Bond |        |            | 8.25000   | 8.25000   | 8.25000            | 100.58473          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC292 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC292</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC29 On 18/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.93242           |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC293 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC293</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC29 On 18/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.93377           |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC294 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC294</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC29 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.15586          |                   |            |  | 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            | 101.17275          |                   |            |  | 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 15/11/2020 Spot Bond |        |            | 8.10000   | 8.10000   | 8.10000            | 101.33812          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC298 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC298</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC29 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49078          |                   |            |  | 0.00        | 0                | 101,010,10        |
| <b>Total FRC299 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>101,010,10</b> |
| <b>Total For FRC299</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>101,010,10</b> |
| FRC30 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 102.62500          |                   |            |  | 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 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 102.14343          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC301 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC301</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC30 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.39871          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC302 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC302</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC30: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.94930          |                   |            |  | 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 28/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.23207          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC304 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC304</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.49224          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC305 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC305</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.76204          |                   |            |  | 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 12/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.02600          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC307 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC307</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16200          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC30: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36938          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC309 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC309</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.42106          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.43000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC311 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC311</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 99.32000           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC312 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC312</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC31: On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45969          |                   |            |  | 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 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 108.39000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC314 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 FRC314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRC31: On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 89.37322           |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRC315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRC315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRC31: On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 100.53953          |                   |            |  | 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            | 101.44234          |                   |            |  | 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            | 94.89452           |                   |            |  | 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            | 100.45957          |                   |            |  | 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 23/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRC320 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRC320</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRC32: On 24/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.50237          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRC321 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRC321</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRC32: On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.46959          |                   |            |  | 0.00        | 0                | 65,000,00        |
| <b>Total FRC323 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>65,000,00</b> |
| <b>Total For FRC323</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>65,000,00</b> |
| FRC32: On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 100.42529          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRC324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRC324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRC32: On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.19933          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRC325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRC325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRC32: On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.45974          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRC326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRC326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRC32: On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22527          |                   |            |  | 0.00        | 0                |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC327 On 27/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78975          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC328 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC328</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC328 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.21790          |                   |            |  | 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>         |            |
| FRC329 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.99984           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC330 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC330</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC330 On 02/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.33261          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC331 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC331</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC331 On 02/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.33261          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC332 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC332</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC332 On 05/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.56461          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC334 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC334</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC334 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87278          |                   |            |  | 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>         |            |
| FRC335 On 13/09/2021 Spot Bond |        |            |           |           | 0.00000            | 102.49031          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC336 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC336</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC336 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.75700          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC337 On 09/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.60372          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC338 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC338</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC338 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55289          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FRC340 On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.50907          |                   |            |  | 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>         |                   |
| FRC341 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.53916          |                   |            |  | 0.00        | 0                | 200,000,00        |
| <b>Total FRC341 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For FRC341</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| FRC342 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.31188          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC342 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC342</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC343 On 21/12/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 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>         |                   |
| FRC66 On 31/01/2022 Spot Bond  |        |            | 4.48000   | 4.48000   | 4.48000            | 162.49058          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC66 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC66</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC69 On 31/01/2022 Spot Bond  |        |            | 4.42000   | 4.42000   | 4.42000            | 162.63397          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC69 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC69</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRC71 On 31/01/2022 Spot Bond  |        |            | 4.40000   | 4.40000   | 4.40000            | 162.68180          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRC71 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRC71</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRD17U On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRD17U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRD17U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRD19U On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRD19U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRD19U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRD20U On 09/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRD20U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRD20U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRD23U On 28/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRD23U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRD23U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRD24U On 28/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRD24U 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 FRD24U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRD26I On 28/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRD26U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRD26U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRD27I On 28/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRD27U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRD27U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRD28I On 15/04/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRD28U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRD28U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRD29I On 15/04/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRD29U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRD29U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRD30I On 15/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRD30U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRD30U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRD33I On 24/06/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRD33U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRD33U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRD36I On 01/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRD36U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRD36U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRD37I On 17/12/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRD37U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRD37U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRI33 On 28/02/2033 Spot Bond  |        |            | 6.43000   | 78.16282  | 6.43000            | 78.16256           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRI33 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRI33</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRI38 On 31/01/2038 Spot Bond  |        |            | 5.65000   | 94.32278  | 5.65000            | 94.32419           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRI38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRI38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRJ022 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24933          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRJ022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRJ022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRJ20 On 20/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.43905          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRJ20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRJ20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.77935          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRJ21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRJ21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRJ22 On 07/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.12231          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRJ22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRJ22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 102.04730          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRJ23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRJ23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRJ24 On 14/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.77796          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRJ24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRJ24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 103.55262          |                   |            |  | 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            | 100.26521          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRJ26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRJ26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRJ27 On 25/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 103.40712          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRJ27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRJ27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRJ29 On 14/02/2029 Spot Bond  |        |            |           |           | 0.00000            | 101.36768          |                   |            |  | 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>         |            |
| FRS01U On 13/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS02U On 13/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS100 On 15/01/2024 Spot Bond |        |            | 5.15800   | 5.15800   | 5.15800            | 110.45231          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS10 On 31/01/2038 Spot Bond |        |            | 5.57000   | 5.57000   | 5.57000            | 95.31223           |                   |            |  | 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            | 100.67740          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.33661          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS104 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS104</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 31/01/2038 Spot Bond |        |            | 5.71000   | 93.59023  | 5.71000            | 93.59146           |                   |            |  | 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 |        |            | 5.73000   | 187.92583 | 5.73000            | 187.92835          |                   |            |  | 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 |        |            | 5.85000   | 91.90813  | 5.85000            | 91.90899           |                   |            |  | 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 |        |            | 5.76000   | 5.76000   | 5.76000            | 187.35945          |                   |            |  | 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 |        |            | 5.13000   | 131.27938 | 5.13000            | 131.28314          |                   |            |  | 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   | 122.37708 | 3.70500            | 122.38529          |                   |            |  | 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 |        |            | 5.85000   | 91.90813  | 5.85000            | 91.90899           |                   |            |  | 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 |        |            | 5.88000   | 185.10313 | 5.88000            | 185.10488          |                   |            |  | 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 |        |            | 5.93000   | 184.17379 | 5.93000            | 184.17530          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS121 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 FRS121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS121 On 31/01/2025 Spot Bond |        |            | 4.66000   | 166.97073 | 4.66000            | 133.90346          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS122 On 07/12/2033 Spot Bond |        |            | 5.96000   | 183.61894 | 5.96000            | 183.62030          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS123 On 31/01/2038 Spot Bond |        |            | 5.85000   | 91.90813  | 5.85000            | 91.90899           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS124 On 31/03/2028 Spot Bond |        |            | 5.88000   | 164.60287 | 5.88000            | 164.60443          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS126 On 31/01/2038 Spot Bond |        |            | 6.60000   | 83.51179  | 6.60000            | 83.51092           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS127 On 31/03/2028 Spot Bond |        |            | 5.77000   | 165.81611 | 5.77000            | 165.81816          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS129 On 31/03/2028 Spot Bond |        |            | 5.83000   | 165.15306 | 5.83000            | 165.15486          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS131 On 07/12/2033 Spot Bond |        |            | 6.47000   | 174.49376 | 6.47000            | 174.49269          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS132 On 31/01/2038 Spot Bond |        |            | 6.53000   | 84.25362  | 6.53000            | 84.25289           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS134 On 31/01/2038 Spot Bond |        |            | 5.85000   | 5.85000   | 5.85000            | 91.90899           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS135 On 31/01/2038 Spot Bond |        |            | 5.85000   | 90.24100  | 5.85000            | 91.90899           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS136 On 31/03/2028 Spot Bond |        |            | 5.64000   | 167.26325 | 5.64000            | 167.26591          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS137 On 07/12/2033 Spot Bond |        |            | 6.24000   | 178.53818 | 6.24000            | 178.53819          |                   |            |  | 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 |        |            | 5.77000   | 165.81611 | 5.77000            | 165.81816          |                   |            |  | 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 |        |            | 5.77000   | 165.81611 | 5.77000            | 165.81816          |                   |            |  | 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 |        |            | 6.06000   | 162.63957 | 6.06000            | 162.64034          |                   |            |  | 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 |        |            | 5.43000   | 129.63887 | 5.43000            | 129.64154          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS146 On 31/01/2022 Spot Bond |        |            | 3.54000   | 164.74514 | 3.54000            | 164.75691          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS147 On 31/03/2028 Spot Bond |        |            | 6.12000   | 161.99116 | 6.12000            | 161.99168          |                   |            |  | 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 |        |            | 6.16000   | 161.56053 | 6.16000            | 161.56087          |                   |            |  | 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 |        |            | 5.40000   | 129.80185 | 5.40000            | 129.80464          |                   |            |  | 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 |        |            | 5.63500   | 167.31918 | 5.63500            | 167.32188          |                   |            |  | 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 |        |            | 6.17000   | 6.17000   | 6.17000            | 161.45339          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS15f On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 14.41110           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS15f On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 16.27545           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS15l On 13/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS15U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS15U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS16f On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 18.10985           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS16f On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 20.36428           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS16f On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 13.56763           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS16f On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 15.10980           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS16f On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 16.67712           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS16f On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 18.61575           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS16f On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 12.76030           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS16f On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 12.74829           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS168 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS168</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS16f On 01/08/2021 Spot Bond |        |            |           |           | 0.00000            | 11.60270           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS169 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 FRS169</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS16 On 14/05/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS16U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS16U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS17 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 15.72104           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS170 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS170</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS17 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.98561           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS171 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS171</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS17 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.98410           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS172 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS172</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS17 On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 107.55479          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS173 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS173</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS17 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 94.08889           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS174 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS174</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS17 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 15.44259           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS175 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS175</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS17 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 15.44258           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS176 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS176</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS17 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 17.19445           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS177 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS177</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18 On 18/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.45225          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS180 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS180</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18 On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.28819          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS182 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS182</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS18 On 04/10/2021 Spot Bond |        |            |           |           | 0.00000            | 115.84954          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS183 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 126.48260          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS184 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 134.95498          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS186 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 142.07997          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS187 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 121.56163          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS188</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS188 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 21.04714           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS194 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 40.98432           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS195 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.17288          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS197 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS197</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS197 On 03/08/2020 Spot Bond |        |            |           |           | 0.00000            | 124.22523          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS198 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS198</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS198 On 05/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.31821          |                   |            |  | 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>         |            |
| FRS199 On 12/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.20042          |                   |            |  | 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>         |            |
| FRS200 On 06/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.84166          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS202 On 23/08/2025 Spot Bond |        |            |           |           | 0.00000            | 91.57633           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS204 On 11/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.72291          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS205 On 15/03/2021 Spot Bond |        |            |           |           | 0.00000            | 106.66551          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS205 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS205</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS206 On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.01498          |                   |            |  | 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>         |            |
| FRS207 On 16/11/2020 Spot Bond |        |            |           |           | 0.00000            | 110.28323          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS208 On 16/11/2020 Spot Bond |        |            |           |           | 0.00000            | 118.24145          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS208 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS208</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS209 On 18/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.02962          |                   |            |  | 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>         |            |
| FRS211 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 148.50158          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS212 On 04/09/2020 Spot Bond |        |            |           |           | 0.00000            | 111.78918          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS212 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS212</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS213 On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 110.97581          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS214 On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 104.85038          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS214 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS214</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS215 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS215 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 FRS215</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| FRS215 On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |                              | 0.00                 | 0                    |                      |
| <b>Total FRS217 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For FRS217</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| FRS217 On 08/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |                      |
| <b>Total FRS218 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For FRS218</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| FRS218 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 96.60372           |                   |                              | 0.00                 | 0                    |                      |
| <b>Total FRS219 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For FRS219</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| FRS219 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.33505          |                   |                              | 0.00                 | 0                    | 200,000,00           |
| <b>Total FRS220 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>200,000,00</b>    |
| <b>Total For FRS220</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>200,000,00</b>    |
| FRS220 On 26/06/2025 Spot Bond |        |            |           |           | 0.00000            | 95.93347           |                   |                              | 0.00                 | 0                    |                      |
| <b>Total FRS221 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For FRS221</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| FRS221 On 06/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.26185          |                   |                              | 0.00                 | 0                    |                      |
| <b>Total FRS222 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For FRS222</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| FRS222 On 14/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    | 6,999,000,00         |
| <b>Total FRS223 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>6,999,000,00</b>  |
| <b>Total For FRS223</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             | <b>6,999,000,00</b>  |
| FRS223 On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |                              | 0.00                 | 0                    |                      |
| <b>Total FRS224 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For FRS224</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| FRS224 On 21/12/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   | 250,000,000,000,000.00       | 2,500,000,000        | 2,500,000,000        | 2,500,000,000        |
| <b>Total FRS225 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>50,000,000,000,000.00</b> | <b>2,500,000,000</b> | <b>2,500,000,000</b> | <b>2,500,000,000</b> |
| <b>Total For FRS225</b>        |        |            |           |           |                    |                    |                   | <b>50,000,000,000,000.00</b> | <b>2,500,000,000</b> | <b>2,500,000,000</b> | <b>2,500,000,000</b> |
| FRS36 On 07/12/2023 Spot Bond  |        |            | 3.50000   | 3.50000   | 3.50000            | 299.49329          |                   |                              | 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  |        |            | 3.39000   | 300.48832 | 3.39000            | 300.51116          |                   |                              | 0.00                 | 0                    |                      |
| <b>Total FRS37 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For FRS37</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |                      |
| FRS43 On 07/12/2023 Spot Bond  |        |            | 4.11000   | 4.11000   | 4.11000            | 293.92385          |                   |                              | 0.00                 | 0                    |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS46 On 31/01/2022 Spot Bond |        |            | 3.33000   | 165.25632 | 3.33000            | 165.26906          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS49 On 27/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.37299          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS51 On 31/01/2022 Spot Bond |        |            | 3.03000   | 165.99030 | 3.03000            | 166.00443          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS62 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.29505          |                   |            |  | 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 |        |            | 5.55000   | 86.54454  | 5.55000            | 86.54606           |                   |            |  | 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 |        |            | 5.25000   | 61.32827  | 5.25000            | 90.19865           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS85 On 31/01/2025 Spot Bond |        |            | 4.55000   | 4.55000   | 4.55000            | 134.52542          |                   |            |  | 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 |        |            | 4.83000   | 4.83000   | 4.83000            | 132.94877          |                   |            |  | 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 |        |            | 4.30000   | 4.30000   | 4.30000            | 292.21475          |                   |            |  | 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>         |            |
| FRX20 On 01/10/2020 Spot Bond |        |            | 4.90000   | 103.30712 | 4.90000            | 103.29339          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRX20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRX20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRX23 On 28/02/2023 Spot Bond |        |            | 5.47000   | 5.47000   | 5.47000            | 108.39004          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRX23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRX23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|---------------------|
| FRX24 On 10/12/2024 Spot Bond  |        |            | 6.94000   | 115.28372 | 6.94000            | 115.26223          |                   |            | 62,460,000,000.00            | 9,000,000            | 9,000,00            |
| <b>Total FRX24 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>62,460,000,000.00</b>     | <b>9,000,000</b>     | <b>9,000,00</b>     |
| <b>Total For FRX24</b>         |        |            |           |           |                    |                    |                   |            | <b>62,460,000,000.00</b>     | <b>9,000,000</b>     | <b>9,000,00</b>     |
| FRX25 On 26/07/2025 Spot Bond  |        |            | 7.09000   | 110.82371 | 7.09000            | 115.66725          |                   |            | 0.00                         | 0                    |                     |
| <b>Total FRX25 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For FRX25</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| FRX26 On 01/10/2026 Spot Bond  |        |            | 7.63000   | 111.84410 | 7.63000            | 111.82122          |                   |            | 12,668,852,000,000.00        | 1,660,400,000        | 2,160,400,00        |
| <b>Total FRX26 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>12,668,852,000,000.00</b> | <b>1,660,400,000</b> | <b>2,160,400,00</b> |
| <b>Total For FRX26</b>         |        |            |           |           |                    |                    |                   |            | <b>12,668,852,000,000.00</b> | <b>1,660,400,000</b> | <b>2,160,400,00</b> |
| FRX27 On 07/03/2027 Spot Bond  |        |            | 7.83900   | 115.60463 | 7.83900            | 115.58049          |                   |            | 7,167,197,700,000.00         | 914,300,000          | 914,300,00          |
| <b>Total FRX27 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>7,167,197,700,000.00</b>  | <b>914,300,000</b>   | <b>914,300,00</b>   |
| <b>Total For FRX27</b>         |        |            |           |           |                    |                    |                   |            | <b>7,167,197,700,000.00</b>  | <b>914,300,000</b>   | <b>914,300,00</b>   |
| FRX28 On 26/07/2028 Spot Bond  |        |            | 8.15000   | 111.17003 | 8.15000            | 116.19343          |                   |            | 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  |        |            | 9.41000   | 106.57520 | 9.41000            | 106.54828          |                   |            | 0.00                         | 0                    |                     |
| <b>Total FRX30 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For FRX30</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| FRX31 On 21/02/2031 Spot Bond  |        |            | 9.02000   | 107.02629 | 9.02000            | 107.00035          |                   |            | 847,880,000,000.00           | 94,000,000           | 94,000,00           |
| <b>Total FRX31 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>847,880,000,000.00</b>    | <b>94,000,000</b>    | <b>94,000,00</b>    |
| <b>Total For FRX31</b>         |        |            |           |           |                    |                    |                   |            | <b>847,880,000,000.00</b>    | <b>94,000,000</b>    | <b>94,000,00</b>    |
| FRX32 On 31/03/2032 Spot Bond  |        |            | 10.01500  | 106.48066 | 10.01500           | 106.45222          |                   |            | 1,166,747,500,000.00         | 116,500,000          | 116,500,00          |
| <b>Total FRX32 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,166,747,500,000.00</b>  | <b>116,500,000</b>   | <b>116,500,00</b>   |
| <b>Total For FRX32</b>         |        |            |           |           |                    |                    |                   |            | <b>1,166,747,500,000.00</b>  | <b>116,500,000</b>   | <b>116,500,00</b>   |
| FRX45 On 14/04/2045 Spot Bond  |        |            | 11.60700  | 72.83343  | 11.60700           | 72.81098           |                   |            | 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>             |                     |
| FS3A5U On 20/08/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                    |                     |
| <b>Total FS3A5U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For FS3A5U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| FS3B1U On 20/08/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                    |                     |
| <b>Total FS3B1U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For FS3B1U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| FS3C1U On 20/08/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                    |                     |
| <b>Total FS3C1U 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 FS3C1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS3D1\On 20/08/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS3D1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS3D1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS4A4\On 20/09/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS4A4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS4A4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS4A5\On 20/09/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS4A5U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS4A5U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS4B1\On 20/09/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS4B1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS4B1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS4C1\On 20/09/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS4C1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS4C1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS4D1\On 20/09/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS4D1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS4D1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS5A3\On 20/04/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS5A3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS5A3U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS5A4\On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS5A4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS5A4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS5A5\On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS5A5U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS5A5U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS5B1\On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS5B1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS5B1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS5C1\On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS5C1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS5C1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS5D1\On 20/04/2021 Spot Bond |        |            | 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 FS5D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS5D1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS5E1L On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS5E1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS5E1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS6A2 On 20/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.34453          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS6A2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS6A2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS6A3 On 20/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.40346          |                   |            |  | 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            | 100.93591          |                   |            |  | 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>         |            |
| FS6C1L On 20/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS6C1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS6C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS6D1L On 20/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS6D1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS6D1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS6E1L On 20/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS6E1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS6E1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS7A1 On 20/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.85507          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS7A1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS7A1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS7A2 On 20/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.89777          |                   |            |  | 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            | 100.92368          |                   |            |  | 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            | 100.93131          |                   |            |  | 0.00        | 0                |            |
| <b>Total FS7B1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS7B1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|------------------|
| GBL03 On 16/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.78620          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GBL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For GBL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| GBL04 On 05/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.12494          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GBL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For GBL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| GBL05 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.68963          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GBL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For GBL05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| GH2A1 On 25/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GH2A1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For GH2A1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| GH31U On 25/02/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GH31U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For GH31U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| GH41U On 25/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GH41U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For GH41U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| GH5A1 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.76717          |                   |            |  | 0.00        | 100,000,000        | 50,000,00        |
| <b>Total GH5A11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b> |
| <b>Total For GH5A11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b> |
| GH5A2 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 98.66610           |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GH5A21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For GH5A21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| GH5A3 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.78969          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GH5A31 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For GH5A31</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| GH5B1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.83384          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GH5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| <b>Total For GH5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                  |
| GH5C1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 101.13650          |                   |            |  | 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>           |                  |
| GRB07 On 31/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                  |
| <b>Total GRB07U 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 GRB07U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRB16 On 31/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRB16U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRB16U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRB17 On 29/01/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRB17U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRB17U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRB18 On 30/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRB18U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRB18U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRB19 On 31/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRB19U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRB19U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRB21 On 17/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRB21U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRB21U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRB22 On 17/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRB22U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRB22U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRB23 On 07/06/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRB23U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRB23U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRB24 On 15/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRB24U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRB24U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRB25 On 15/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRB25U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRB25U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRB27 On 02/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRB27U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRB27U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRB28 On 02/05/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRB28U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRB28U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRB29 On 01/03/2023 Spot Bond |        |            | 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 GRB29U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GRB29U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GRB30 On 10/06/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GRB30U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GRB30U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GRB31 On 10/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GRB31U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GRB31U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GRB32 On 28/06/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GRB32U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GRB32U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GRB33 On 03/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GRB33U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GRB33U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GRB34 On 15/04/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GRB34U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GRB34U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GRL35 On 12/06/2029 Spot Bond |        |            | 4.92000   | 99.07496  | 4.92000            | 99.07843           |                   |            |  | 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            | 102.76044          |                   |            |  | 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>             |                      |
| GRT11 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.64861          |                   |            |  | 0.00        | 120,000,000          | 120,000,000          |
| <b>Total GRT11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b>   | <b>120,000,000</b>   |
| <b>Total For GRT11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>120,000,000</b>   | <b>120,000,000</b>   |
| GRT14 On 15/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.30365          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total GRT14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For GRT14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| GRT16 On 17/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.14028          |                   |            |  | 0.00        | 5,000,000,000        | 5,000,000,000        |
| <b>Total GRT16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,000,000,000</b> | <b>5,000,000,000</b> |
| <b>Total For GRT16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,000,000,000</b> | <b>5,000,000,000</b> |
| GRT17 On 17/10/2023 Spot Bond |        |            | 6.16000   | 114.08137 | 6.16000            | 114.06246          |                   |            |  | 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>             |                      |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT19 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.48032          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT20 On 03/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19182          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT21 On 03/04/2024 Spot Bond |        |            | 9.29000   | 104.26234 | 9.29000            | 104.23648          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT22 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.98614           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT23 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22742          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT24 On 09/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.54217          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT24G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT24G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT25 On 09/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.93501          |                   |            |  | 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            | 101.48231          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT26G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT26G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT27 On 28/09/2023 Spot Bond |        |            |           |           | 0.00000            | 98.42753           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT28 On 10/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.49908          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT29 On 10/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.51805          |                   |            |  | 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            | 99.13477           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT30 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 GRT30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| GRT31 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73773          |                   |            |  | 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            | 98.59098           |                   |            |  | 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            | 96.81265           |                   |            |  | 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            | 97.21994           |                   |            |  | 0.00        | 0                 |                   |
| <b>Total GRT34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For GRT34</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| GRT36 On 27/06/2024 Spot Bond |        |            |           |           | 0.00000            | 98.53742           |                   |            |  | 0.00        | 80,000,000        | 40,000,000        |
| <b>Total GRT36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b> |
| <b>Total For GRT36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b> |
| GRT38 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.23746          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total GRT38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For GRT38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| GRT39 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.31780          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total GRT39 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For GRT39</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| GRT40 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.60249           |                   |            |  | 0.00        | 0                 |                   |
| <b>Total GRT40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For GRT40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| GRT41 On 20/11/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12937          |                   |            |  | 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            | 100.97250          |                   |            |  | 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>          |                   |
| GRT43 On 24/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.32362          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total GRT43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For GRT43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| GRT44 On 24/03/2027 Spot Bond |        |            |           |           | 0.00000            | 100.33505          |                   |            |  | 0.00        | 0                 |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total GRT44 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT44</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT45 On 24/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.35958          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT46 On 24/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.34270          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRX01 On 03/07/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRX01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRX01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRX02 On 30/09/2039 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRX02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRX02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T1 On 26/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.82522          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T2 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24029          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T3 On 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.09855          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H6T5U On 02/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total H6T5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H6T5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H7T6U On 02/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total H7T6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H7T6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H8T3U On 21/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total H8T3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H8T3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H9T3U On 01/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total H9T3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H9T3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| HC5T4 On 31/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.74313          |                   |            |  | 0.00        | 0                |            |
| <b>Total HC5T4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HC5T4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HIL02U On 31/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total HIL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HIL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HIL03U On 20/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total HIL03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HIL03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB06 On 11/07/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB07 On 11/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.01142           |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB08 On 29/03/2023 Spot Bond |        |            |           |           | 0.00000            | 98.03417           |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB09 On 29/03/2025 Spot Bond |        |            |           |           | 0.00000            | 98.34235           |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB10 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.57305          |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB11 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.81299          |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB12 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64456          |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB13 On 11/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.58410          |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HM1C4 On 19/07/2048 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total HM1C4U 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 HM1C4U</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| HM1C5 On 19/07/2048 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total HM1C5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For HM1C5U</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| HPF04/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total HPF04/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For HPF04/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| HPF11 On 31/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.25247          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total HPF11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For HPF11</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| HPF12 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.23816          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total HPF12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For HPF12</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| HPF13 On 30/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.23415          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total HPF13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For HPF13</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 3.88500   | 104.70783 | 3.88500            | 104.69670          |                   |            | 6,216,000,000.00            |             | 1,600,000          |                      |
| <b>Total HWAY20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>6,216,000,000.00</b>     |             | <b>1,600,000</b>   |                      |
| <b>Total For HWAY20</b>        |        |            |           |           |                    |                    |                   |            | <b>6,216,000,000.00</b>     |             | <b>1,600,000</b>   |                      |
| HWAY2 On 31/07/2020 Spot Bond  |        |            | 100.00000 | 100.73520 | 100.00000          | 100.47080          |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total HWAY20/R207 SPOT</b>  |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For HWAY20/R207</b>   |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| HWAY2 On 07/12/2023 Spot Bond  |        |            | 3.98000   | 295.08245 | 3.98000            | 295.10018          |                   |            |                             | 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  |        |            | 4.20000   | 4.20000   | 4.20000            | 296.17794          |                   |            |                             | 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 28/02/2033 Spot Bond  |        |            | 5.76000   | 69.65873  | 5.76000            | 86.85354           |                   |            |                             | 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  |        |            | 11.94000  | 86.12558  | 11.94000           | 86.09815           |                   |            | 3,981,990,000,000.00        |             | 333,500,000        | 4,683,500,000        |
| <b>Total HWAY34 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>3,981,990,000,000.00</b> |             | <b>333,500,000</b> | <b>4,683,500,000</b> |
| <b>Total For HWAY34</b>        |        |            |           |           |                    |                    |                   |            | <b>3,981,990,000,000.00</b> |             | <b>333,500,000</b> | <b>4,683,500,000</b> |
| HWAY3 On 31/07/2034 Spot Bond  |        |            | 100.00000 | 13.42002  | 100.00000          | 13.39016           |                   |            |                             | 0.00        | 0                  |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                    | Value       | Contracts Traded       | Opt Intert            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-------------|------------------------|-----------------------|
| <b>Total HWAY34/R208 SPOT</b> |        |            |           |           |                    |                    |                   |                               | <b>0.00</b> | <b>0</b>               |                       |
| <b>Total For HWAY34/R208</b>  |        |            |           |           |                    |                    |                   |                               | <b>0.00</b> | <b>0</b>               |                       |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 12.01000  | 85.22907  | 12.01000           | 85.20177           |                   | 5,451,339,000,000.00          |             | 453,900,000            | 5,473,900,00          |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   | <b>5,451,339,000,000.00</b>   |             | <b>453,900,000</b>     | <b>5,473,900,00</b>   |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   | <b>5,451,339,000,000.00</b>   |             | <b>453,900,000</b>     | <b>5,473,900,00</b>   |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 13.41945  | 100.00000          | 13.38959           |                   | 0.00                          |             | 0                      |                       |
| <b>Total HWAY35/R209 SPOT</b> |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>               |                       |
| <b>Total For HWAY35/R209</b>  |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>               |                       |
| HWF11 On 15/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22674          |                   | 0.00                          |             | 0                      | 25,000,000,00         |
| <b>Total HWF11 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>               | <b>25,000,000,00</b>  |
| <b>Total For HWF11</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>               | <b>25,000,000,00</b>  |
| HWF12 On 29/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.54256          |                   | 0.00                          |             | 0                      | 10,000,000,00         |
| <b>Total HWF12 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>               | <b>10,000,000,00</b>  |
| <b>Total For HWF12</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>               | <b>10,000,000,00</b>  |
| HWF13 On 28/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.74429          |                   | 0.00                          |             | 0                      |                       |
| <b>Total HWF13 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>               |                       |
| <b>Total For HWF13</b>        |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>               |                       |
| HWY02 On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   | 0.00                          |             | 0                      |                       |
| <b>Total HWY023/R197 SPOT</b> |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>               |                       |
| <b>Total For HWY023/R197</b>  |        |            |           |           |                    |                    |                   | <b>0.00</b>                   |             | <b>0</b>               |                       |
| I2025 On 31/01/2025 Spot Bond |        |            | 3.98000   | 137.79391 | 3.98000            | 137.80210          |                   | 472,021,632,000,000.00        |             | 118,598,400,000        | 188,292,320,00        |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>472,021,632,000,000.00</b> |             | <b>118,598,400,000</b> | <b>188,292,320,00</b> |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   | <b>472,021,632,000,000.00</b> |             | <b>118,598,400,000</b> | <b>188,292,320,00</b> |
| I2029 On 31/03/2029 Spot Bond |        |            | 4.45000   | 97.56157  | 4.45000            | 97.56620           |                   | 79,619,845,000,000.00         |             | 17,892,100,000         | 151,670,080,00        |
| <b>Total I2029 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>79,619,845,000,000.00</b>  |             | <b>17,892,100,000</b>  | <b>151,670,080,00</b> |
| <b>Total For I2029</b>        |        |            |           |           |                    |                    |                   | <b>79,619,845,000,000.00</b>  |             | <b>17,892,100,000</b>  | <b>151,670,080,00</b> |
| I2033 On 28/02/2033 Spot Bond |        |            | 4.93000   | 91.48119  | 4.93000            | 91.48450           |                   | 207,060,000,000,000.00        |             | 42,000,000,000         | 96,542,600,00         |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>207,060,000,000,000.00</b> |             | <b>42,000,000,000</b>  | <b>96,542,600,00</b>  |
| <b>Total For I2033</b>        |        |            |           |           |                    |                    |                   | <b>207,060,000,000,000.00</b> |             | <b>42,000,000,000</b>  | <b>96,542,600,00</b>  |
| I2038 On 31/01/2038 Spot Bond |        |            | 4.95000   | 103.41449 | 4.95000            | 103.41795          |                   | 296,851,500,000,000.00        |             | 59,970,000,000         | 258,898,704,20        |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>296,851,500,000,000.00</b> |             | <b>59,970,000,000</b>  | <b>258,898,704,20</b> |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   | <b>296,851,500,000,000.00</b> |             | <b>59,970,000,000</b>  | <b>258,898,704,20</b> |
| I2046 On 31/03/2046 Spot Bond |        |            | 4.94500   | 91.51590  | 4.94500            | 91.51904           |                   | 708,124,000,000,000.00        |             | 143,200,000,000        | 189,735,100,00        |
| <b>Total I2046 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>708,124,000,000,000.00</b> |             | <b>143,200,000,000</b> | <b>189,735,100,00</b> |
| <b>Total For I2046</b>        |        |            |           |           |                    |                    |                   | <b>708,124,000,000,000.00</b> |             | <b>143,200,000,000</b> | <b>189,735,100,00</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             |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|------------------------|
| I2050 On 31/12/2050 Spot Bond  |        |            | 4.97000   | 91.34593  | 4.97000            | 91.34908           |                   |            | 304,184,377,994,000.00       | 61,204,100,200        | 302,420,603,100        |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,184,377,994,000.00</b> | <b>61,204,100,200</b> | <b>302,420,603,100</b> |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            | <b>14,184,377,994,000.00</b> | <b>61,204,100,200</b> | <b>302,420,603,100</b> |
| IB105U On 20/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                     |                        |
| <b>Total IB105U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| <b>Total For IB105U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| IB107U On 08/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                     |                        |
| <b>Total IB107U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| <b>Total For IB107U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| IB121U On 28/12/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                     |                        |
| <b>Total IB121U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| <b>Total For IB121U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| IB122U On 17/01/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                     |                        |
| <b>Total IB122U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| <b>Total For IB122U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| IB125U On 27/02/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                     |                        |
| <b>Total IB125U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| <b>Total For IB125U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| IB126U On 06/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                     |                        |
| <b>Total IB126U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| <b>Total For IB126U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| IB139U On 23/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                     |                        |
| <b>Total IB139U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| <b>Total For IB139U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| IB144U On 18/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                     |                        |
| <b>Total IB144U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| <b>Total For IB144U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| IB146U On 22/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                     |                        |
| <b>Total IB146U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| <b>Total For IB146U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| IBL02U On 24/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                     |                        |
| <b>Total IBL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| <b>Total For IBL02U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>              |                        |
| IBL101 On 24/05/2022 Spot Bond |        |            | 5.97500   | 5.97500   | 5.97500            | 106.64677          |                   |            | 0.00                         | 0                     |                        |
| <b>Total IBL101 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 IBL101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL102 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.67630          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL104 On 17/07/2020 Spot Bond |        |            | 8.70500   | 8.70500   | 8.70500            | 99.95269           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL106 On 06/08/2020 Spot Bond |        |            | 7.84000   | 7.84000   | 7.84000            | 101.58994          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL109 On 07/12/2023 Spot Bond |        |            | 3.96000   | 295.26376 | 3.96000            | 295.28167          |                   |            |  | 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>         |            |
| IBL110 On 07/03/2021 Spot Bond |        |            | 8.12000   | 8.12000   | 8.12000            | 100.87105          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL113 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.86532          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL113 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL113</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL114 On 21/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.14749          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL115 On 21/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89974          |                   |            |  | 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>         |            |
| IBL118 On 24/07/2020 Spot Bond |        |            |           |           | 0.00000            | 99.88201           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL118 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL118</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL119 On 16/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.98715          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL119 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL119</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL120 On 12/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.02616          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL120 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL120</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL123 On 14/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13873          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IBL123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL124 On 14/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.05443          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL128 On 11/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02731          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL128 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL128</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL129 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.83752          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL130 On 22/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.09658          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL131 On 07/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.07676          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL132 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.15680          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL133 On 12/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.37741          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL134 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.97311           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL135 On 22/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.89144          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL136 On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.84005          |                   |            |  | 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            | 99.51963           |                   |            |  | 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>         |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| IBL138 On 21/01/2026 Spot Bond  |        |            |           |           | 0.00000            | 99.44979           |                   |            |  | 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>             |                    |
| IBL140 On 14/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.98682          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL140 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL140</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL141 On 20/08/2020 Spot Bond  |        |            | 7.61500   | 7.61500   | 7.61500            | 101.14409          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL141 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL141</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL142 On 20/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.90079          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL142 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL142</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL143 On 11/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.47479          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL143 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL143</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL145 On 20/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.37571          |                   |            |  | 0.00        | 2,400,000,000        | 600,000,000        |
| <b>Total IBL145 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,400,000,000</b> | <b>600,000,000</b> |
| <b>Total For IBL145</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,400,000,000</b> | <b>600,000,000</b> |
| IBL147 On 03/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.19641          |                   |            |  | 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>             |                    |
| IBL36 On 31/01/2022 Spot Bond   |        |            | 3.06000   | 3.06000   | 3.06000            | 165.93070          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL36 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL36</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL43/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL43/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL43/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL50 On 02/08/2020 Spot Bond   |        |            | 5.79500   | 104.26858 | 5.79500            | 104.25207          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL50 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL50</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL60 On 17/02/2024 Spot Bond   |        |            | 6.62000   | 115.65582 | 6.62000            | 115.63513          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL60 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For IBL60</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| IBL65 On 29/07/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.68968          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total IBL65 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 IBL65</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL67 On 31/01/2022 Spot Bond   |        |            | 3.18000   | 165.62276 | 3.18000            | 165.63619          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL67 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL67</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL75 On 19/08/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.07227          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL75 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL75</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL77 On 25/11/2020 Spot Bond   |        |            |           |           | 0.00000            | 101.11188          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL77 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL77</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL78 On 25/11/2022 Spot Bond   |        |            | 6.46000   | 109.10857 | 6.46000            | 109.08973          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL78 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL78</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL81U On 02/02/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL81U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL81U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL86 On 20/05/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.65970          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL86 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL86</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL88 On 20/05/2021 Spot Bond   |        |            | 5.90000   | 105.17483 | 5.90000            | 105.15821          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL88 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL88</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL88/F On 20/05/2021 Spot Bond |        |            | 100.00000 | 56.89334  | 100.00000          | 56.76810           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL88/R208 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL88/R208</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL89 On 26/05/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.89514          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL89 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL89</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL95 On 12/09/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.31939          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL95 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL95</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL98 On 03/10/2023 Spot Bond   |        |            |           |           | 0.00000            | 101.66201          |                   |            |  | 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>         |            |
| IDC01L On 08/11/2026 Spot Bond  |        |            | 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 IDC01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IDC01U</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                    |
| IDC02L On 28/02/2028 Spot Bond |        |            | 100.00000 | 12.79581  | 100.00000          | 12.76734           |                   |            |                             | 0.00        | 0                  |                    |
| <b>Total IDC02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IDC02U</b>        |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                    |
| IDCG02 On 22/10/2020 Spot Bond |        |            | 5.86000   | 102.55641 | 5.86000            | 102.54020          |                   |            | 1,875,200,000,000.00        |             | 320,000,000        | 160,000,000        |
| <b>Total IDCG03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,875,200,000,000.00</b> |             | <b>320,000,000</b> | <b>160,000,000</b> |
| <b>Total For IDCG03</b>        |        |            |           |           |                    |                    |                   |            | <b>1,875,200,000,000.00</b> |             | <b>320,000,000</b> | <b>160,000,000</b> |
| IDCG03 On 24/11/2024 Spot Bond |        |            | 8.49000   | 105.14875 | 8.49000            | 105.12500          |                   |            | 0.00                        |             | 0                  | 882,995,400        |
| <b>Total IDCG06 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           | <b>882,995,400</b> |
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           | <b>882,995,400</b> |
| IDCG07 On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.28754          |                   |            | 0.00                        |             | 0                  |                    |
| <b>Total IDCG07 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           |                    |
| <b>Total For IDCG07</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           |                    |
| IDCG08 On 13/05/2030 Spot Bond |        |            | 10.42000  | 107.10952 | 10.42000           | 107.22969          |                   |            | 0.00                        |             | 0                  |                    |
| <b>Total IDCG08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           |                    |
| <b>Total For IDCG08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           |                    |
| IDCG10 On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.64334          |                   |            | 0.00                        |             | 0                  |                    |
| <b>Total IDCG10 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           |                    |
| <b>Total For IDCG10</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           |                    |
| IDCG11 On 05/12/2026 Spot Bond |        |            | 9.09000   | 109.33953 | 9.09000            | 109.31298          |                   |            | 0.00                        |             | 0                  |                    |
| <b>Total IDCG11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           |                    |
| <b>Total For IDCG11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           |                    |
| IDCG12 On 26/04/2021 Spot Bond |        |            |           |           | 0.00000            | 101.27199          |                   |            | 0.00                        |             | 0                  | 500,000,000        |
| <b>Total IDCG12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           | <b>500,000,000</b> |
| <b>Total For IDCG12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           | <b>500,000,000</b> |
| IDCG13 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 99.65007           |                   |            | 0.00                        |             | 0                  | 430,000,000        |
| <b>Total IDCG13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           | <b>430,000,000</b> |
| <b>Total For IDCG13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           | <b>430,000,000</b> |
| IDCG14 On 12/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.07832          |                   |            | 0.00                        |             | 0                  |                    |
| <b>Total IDCG14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           |                    |
| <b>Total For IDCG14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                 |             | <b>0</b>           |                    |
| IDCG15 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 99.65343           |                   |            | 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>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| IDCG16 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 98.79614           |                   |            |  | 0.00        | 0                |                     |
| <b>Total IDCG16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IDCG16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IDCG17 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.21677          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IDCG17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IDCG17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IDCG18 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49044          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IDCG18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IDCG18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IDCG19 On 12/03/2024 Spot Bond |        |            |           |           | 0.00000            | 98.57520           |                   |            |  | 0.00        | 0                | 1,130,000,00        |
| <b>Total IDCG19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,130,000,00</b> |
| <b>Total For IDCG19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,130,000,00</b> |
| IDCG20 On 18/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.38270          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IDCG20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IDCG20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IDCG21 On 18/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40464          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IDCG21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IDCG21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IDCG22 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 98.51617           |                   |            |  | 0.00        | 0                |                     |
| <b>Total IDCG22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IDCG22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IDCG23 On 29/01/2027 Spot Bond |        |            |           |           | 0.00000            | 101.39154          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IDCG23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IDCG23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IDCP07 On 15/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47733          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IDCP07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IDCP07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IDCP1U On 18/05/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IDCP1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IDCP1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IDCP2U On 05/04/2025 Spot Bond |        |            | 100.00000 | 7.71713   | 100.00000          | 7.70006            |                   |            |  | 0.00        | 0                |                     |
| <b>Total IDCP2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For IDCP2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| IDCP3U On 04/07/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total IDCP3U 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 IDCP3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 7.99000   | 103.50909 | 7.99000            | 103.48694          |                   |            |  | 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>         |            |
| IFC02 On 14/04/2021 Spot Bond  |        |            | 5.71500   | 104.40835 | 5.71500            | 104.39228          |                   |            |  | 0.00        | 0                |            |
| <b>Total IFC02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IFC02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN289U On 30/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN289U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN289U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN327U On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN327U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN327U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN329U On 22/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN329U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN329U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN334U On 22/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN334U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN334U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN342U On 31/03/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN342U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN342U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN343U On 28/02/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN343U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN343U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN345U On 31/01/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN345U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN345U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN347U On 21/12/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN347U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN347U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN355U On 22/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN355U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN355U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN367U On 22/03/2023 Spot Bond |        |            | 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 IN367U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN367U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN385U On 12/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN385U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN385U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN395U On 09/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN395U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN395U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN396U On 11/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN396U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN396U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN399U On 22/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN399U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN399U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN403U On 25/04/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN403U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN403U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN404U On 20/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN404U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN404U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN405U On 20/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN405U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN405U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN407U On 31/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN407U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN407U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN408U On 20/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN408U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN408U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN409U On 30/09/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN409U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN409U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN419U On 18/06/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN419U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN419U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IN420U On 18/06/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN420U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN420U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN421U On 18/06/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN421U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN421U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN422U On 16/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN422U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN422U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN425U On 31/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN425U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN425U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IN426U On 25/06/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN426U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN426U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ING196 On 30/06/2027 Spot Bond |        |            |           |           | 0.00000            | 66.84659           |                   |            |  | 0.00        | 0                |            |
| <b>Total ING196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ING196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ING211 On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                |            |
| <b>Total ING211/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ING211/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ING362 On 24/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.74384          |                   |            |  | 0.00        | 0                |            |
| <b>Total ING362 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ING362</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ING375 On 24/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.40486          |                   |            |  | 0.00        | 0                |            |
| <b>Total ING375 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ING375</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ING383 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.64059          |                   |            |  | 0.00        | 0                |            |
| <b>Total ING383 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ING383</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ING384 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 91.15821           |                   |            |  | 0.00        | 0                |            |
| <b>Total ING384 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ING384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV01 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.93525          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV01 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 INLV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV02 On 20/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.35040          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV03 On 11/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.39228          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV04 On 11/02/2021 Spot Bond  |        |            | 7.16000   | 108.54625 | 7.16000            | 108.52528          |                   |            |  | 0.00        | 0                |            |
| <b>Total INLV04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For INLV04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| INLV05 On 22/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 103.70639          |                   |            |  | 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>         |            |
| IPC30U On 30/07/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPC30U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPC30U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF01/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF01/JIBAR SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF01/JIBAR</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF13 On 04/12/2020 Spot Bond   |        |            |           |           | 0.00000            | 100.65937          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF13 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF13</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF15 On 17/12/2020 Spot Bond   |        |            |           |           | 0.00000            | 100.51580          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF15 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF15</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF16 On 17/12/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.46456          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF16 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF16</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF17 On 22/12/2020 Spot Bond   |        |            |           |           | 0.00000            | 100.35980          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF17 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF17</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF18 On 22/12/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.36603          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF18 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF18</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF19 On 22/12/2022 Spot Bond   |        |            |           |           | 0.00000            | 100.37226          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IPF19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF21 On 17/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.82490           |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF22 On 14/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.48842          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF23U On 02/11/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF23U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF23U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF24 On 05/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.25998          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF25 On 15/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.99990           |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF26 On 07/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.16340          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF27 On 07/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.18092          |                   |            |  | 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>         |            |
| IPF28U On 28/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF28U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF28U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF29U On 28/11/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF29U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF29U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF30 On 25/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.31428          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF30 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF30</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF31 On 25/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 98.45501           |                   |            |  | 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>         |            |

| Contract Details                 | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IPF32 On 01/07/2026 Spot Bond    |        |            |           |           | 0.00000            | 100.22716          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF32 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF32</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF33 On 12/12/2024 Spot Bond    |        |            |           |           | 0.00000            | 100.53073          |                   |            |  | 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>         |            |
| IPL8/JIB On 10/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPL8/JIBAR SPOT</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPL8/JIBAR</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV017/R On 31/01/2022 Spot Bond  |        |            | 2.75000   | 101.26097 | 2.75000            | 101.25336          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV017/R212 SPOT</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV017/R212</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV019 On 31/03/2028 Spot Bond    |        |            | 7.73000   | 145.65943 | 7.73000            | 145.65369          |                   |            |  | 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>         |            |
| IV033 On 11/02/2021 Spot Bond    |        |            |           |           | 0.00000            | 102.03595          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV033 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV033</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV034 On 11/02/2021 Spot Bond    |        |            | 7.16000   | 108.25291 | 7.16000            | 108.23199          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV034 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV034</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV035 On 07/04/2022 Spot Bond    |        |            |           |           | 0.00000            | 102.20328          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV035 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV035</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV036 On 22/07/2021 Spot Bond    |        |            |           |           | 0.00000            | 102.19155          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV036 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV036</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV038 On 23/09/2021 Spot Bond    |        |            |           |           | 0.00000            | 100.50215          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV038 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV038</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV039 On 31/01/2022 Spot Bond    |        |            | 5.28000   | 5.28000   | 5.28000            | 160.59488          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV039 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV039</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV040 On 29/09/2021 Spot Bond    |        |            |           |           | 0.00000            | 101.80750          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV040 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 IV040</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV041 On 29/09/2021 Spot Bond  |        |            | 7.98000   | 108.01197 | 7.98000            | 107.98901          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV041 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV041</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV042 On 18/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 104.59567          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV042 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV042</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV043 On 21/11/2021 Spot Bond  |        |            | 7.99500   | 7.99500   | 7.99500            | 107.50339          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV043 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV043</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV044 On 31/01/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.85082          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV044 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV044</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV045 On 31/01/2022 Spot Bond  |        |            | 3.98000   | 163.68104 | 3.98000            | 163.69077          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV045 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV045</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV046 On 21/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.21920          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV046 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV046</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV050 On 26/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 98.97176           |                   |            |  | 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>         |            |
| IV100U On 19/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV100U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV100U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV115U On 28/06/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV115U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV115U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV125U On 07/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV125U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV125U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV142U On 30/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV142U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV142U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV164U On 13/09/2022 Spot Bond |        |            | 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 IV164U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV164U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV166U On 02/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV166U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV166U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV168U On 04/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV168U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV168U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV170U On 20/04/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV170U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV170U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV171U On 21/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV171U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV171U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV19A On 31/03/2028 Spot Bond  |        |            | 6.43000   | 158.68819 | 6.43000            | 158.68739          |                   |            |  | 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>         |            |
| IVC005 On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC005/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC005/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC034 On 30/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.24642          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC040 On 24/07/2021 Spot Bond |        |            | 11.16000  | 98.09655  | 11.16000           | 98.06729           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC063 On 07/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.34976          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC094 On 06/12/2021 Spot Bond |        |            | 6.47500   | 106.83047 | 6.47500            | 106.81187          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC094 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC094</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC097 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28381          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| IVC103 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.29030          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total IVC103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IVC103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IVC107 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28597          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total IVC107 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IVC107</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IVC109 On 19/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.91204          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total IVC109 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IVC109</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IVC110 On 19/05/2021 Spot Bond |        |            | 6.12500   | 104.47283 | 6.12500            | 104.45571          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total IVC110 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IVC110</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IVC114 On 14/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.52499          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total IVC114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IVC114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IVC116 On 16/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.26575          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total IVC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IVC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IVC134 On 25/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.43478          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total IVC134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IVC134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IVC135 On 31/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.36624          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total IVC135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IVC135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IVC136 On 22/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.75988          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total IVC136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IVC136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IVC137 On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.84099          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total IVC137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For IVC137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| IVC140 On 18/10/2021 Spot Bond |        |            |           |           | 0.00000            | 98.19125           |                   |            |  | 0.00        | 280,000,000        | 140,000,000        |
| <b>Total IVC140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>280,000,000</b> | <b>140,000,000</b> |
| <b>Total For IVC140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>280,000,000</b> | <b>140,000,000</b> |
| IVC144 On 03/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.68040          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total IVC144 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 IVC144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC145 On 06/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.55963          |                   |            |  | 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 03/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.64272          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC147 On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35376          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC148 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.26900          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC149 On 13/12/2021 Spot Bond |        |            |           |           | 0.00000            | 101.19730          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC152 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64625          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC153 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC154 On 05/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.15349          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC154</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>         |            |
| IVC156 On 22/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.90275           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC159 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.28587          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC163 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.47223          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVC163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC165 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.33036          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC167 On 23/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.31635          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC167 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC167</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC169 On 19/02/2021 Spot Bond |        |            |           |           | 0.00000            | 102.97142          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC172 On 18/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.96098          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC174 On 19/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.00823          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC176 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.65430          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC177 On 29/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24702          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC178 On 09/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.10110          |                   |            |  | 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>         |            |
| IVC68U On 07/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC68U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC68U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC80U On 27/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC80U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC80U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC84U On 01/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC84U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC84U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC85U On 12/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC85U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC85U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC91U On 07/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC91U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC91U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC95U On 02/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC95U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC95U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC96U On 02/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC96U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC96U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC99U On 14/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC99U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC99U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVF80U On 17/08/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVF80U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVF80U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVF85U On 01/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVF85U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVF85U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVF86U On 18/11/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVF86U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVF86U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ003 On 06/08/2020 Spot Bond |        |            | 4.40000   | 4.40000   | 4.40000            | 99.67558           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ003 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ004 On 16/07/2020 Spot Bond |        |            | 4.40000   | 4.40000   | 4.40000            | 99.92772           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ005 On 30/07/2020 Spot Bond |        |            | 4.40000   | 4.40000   | 4.40000            | 99.75948           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ006 On 13/08/2020 Spot Bond |        |            | 4.45000   | 4.45000   | 4.45000            | 99.58719           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ006 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 IVZ006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ007 On 20/08/2020 Spot Bond |        |            | 4.45000   | 4.45000   | 4.45000            | 99.50262           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ008 On 27/08/2020 Spot Bond |        |            | 4.45000   | 4.45000   | 4.45000            | 99.41820           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ009 On 03/09/2020 Spot Bond |        |            | 4.45000   | 4.45000   | 4.45000            | 99.33392           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ010 On 17/09/2020 Spot Bond |        |            | 4.50000   | 4.50000   | 4.50000            | 99.15649           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ011 On 15/10/2020 Spot Bond |        |            | 4.50000   | 4.50000   | 4.50000            | 98.81824           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| JAS03L On 31/01/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total JAS03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For JAS03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| JIBAR On 15/03/2060 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total JIBAR SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For JIBAR</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| JPM002 On 05/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.46291          |                   |            |  | 0.00        | 0                |            |
| <b>Total JPM002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For JPM002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP006 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28165          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP007 On 26/10/2021 Spot Bond |        |            | 9.46000   | 103.13943 | 9.46000            | 103.11338          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP010 On 15/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.53883          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP012 On 01/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.74344          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total KAP012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KAP012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| KAP012 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 97.86351           |                   |            |  | 0.00        | 0                |                   |
| <b>Total KAP013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KAP013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| KAP013 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 99.92868           |                   |            |  | 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>         |                   |
| KAP014 On 01/11/2024 Spot Bond |        |            |           |           | 0.00000            | 97.91813           |                   |            |  | 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>         |                   |
| KAP015 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82102          |                   |            |  | 0.00        | 0                |                   |
| <b>Total KAP016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KAP016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| KAP016 On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.49906          |                   |            |  | 0.00        | 0                |                   |
| <b>Total KAP11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KAP11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| KAP11 On 05/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.81194          |                   |            |  | 0.00        | 0                |                   |
| <b>Total KSB009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For KSB009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| KW01 On 31/10/2027 Spot Bond   |        |            | 9.08000   | 125.98855 | 9.08000            | 125.95815          |                   |            |  | 0.00        | 0                | 124,759,80        |
| <b>Total KW01 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>124,759,80</b> |
| <b>Total For KW01</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>124,759,80</b> |
| LB41U On 16/03/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LB41U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LB41U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK15 On 12/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 93.25373           |                   |            |  | 0.00        | 0                | 900,000,00        |
| <b>Total LBK15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>900,000,00</b> |
| <b>Total For LBK15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>900,000,00</b> |
| LBK18 On 22/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 91.26788           |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK20 On 08/06/2022 Spot Bond  |        |            | 6.94000   | 106.74482 | 6.94000            | 106.72492          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| LBK22 On 04/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.16706          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK23 On 05/09/2022 Spot Bond |        |            |           |           | 0.00000            | 92.84244           |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK24 On 10/10/2024 Spot Bond |        |            | 10.46000  | 102.12456 | 10.46000           | 102.09611          |                   |            |  | 0.00        | 0                | 808,716,70        |
| <b>Total LBK24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>808,716,70</b> |
| <b>Total For LBK24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>808,716,70</b> |
| LBK26 On 23/03/2021 Spot Bond |        |            |           |           | 0.00000            | 94.85350           |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK27 On 23/03/2023 Spot Bond |        |            |           |           | 0.00000            | 98.35565           |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK28 On 15/05/2028 Spot Bond |        |            | 12.48000  | 92.34552  | 12.48000           | 92.31515           |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK29 On 07/06/2023 Spot Bond |        |            | 9.96000   | 100.41246 | 9.96000            | 100.38580          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK29 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK29</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK30 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 92.07778           |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK31 On 20/09/2023 Spot Bond |        |            |           |           | 0.00000            | 90.77282           |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK32 On 08/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.26132          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK33 On 07/12/2025 Spot Bond |        |            |           |           | 0.00000            | 100.10026          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK35 On 26/03/2024 Spot Bond |        |            |           |           | 0.00000            | 93.55836           |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK35 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 LBK35</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| LBK37 On 25/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 93.19577           |                   |            |  | 0.00        | 0                 |                     |
| <b>Total LBK37 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For LBK37</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| LBK38 On 16/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 81.57318           |                   |            |  | 0.00        | 20,000,000        | 20,000,00           |
| <b>Total LBK38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>20,000,00</b>    |
| <b>Total For LBK38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>20,000,00</b>    |
| LBK39L On 23/03/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 |                     |
| <b>Total LBK39U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For LBK39U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| LBK40L On 23/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 |                     |
| <b>Total LBK40U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For LBK40U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| LGL04 On 14/08/2020 Spot Bond  |        |            | 5.61000   | 104.11842 | 5.61000            | 104.10249          |                   |            |  | 0.00        | 0                 |                     |
| <b>Total LGL04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For LGL04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| LGL05 On 12/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 102.17153          |                   |            |  | 0.00        | 0                 |                     |
| <b>Total LGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For LGL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| LGL06 On 04/10/2022 Spot Bond  |        |            | 6.51000   | 110.36021 | 6.51000            | 110.34089          |                   |            |  | 0.00        | 0                 | 2,500,000,00        |
| <b>Total LGL06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>2,500,000,00</b> |
| <b>Total For LGL06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>2,500,000,00</b> |
| LGL07 On 04/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.88559          |                   |            |  | 0.00        | 0                 |                     |
| <b>Total LGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| <b>Total For LGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                     |
| LGL08 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.31929          |                   |            |  | 0.00        | 96,000,000        | 48,000,00           |
| <b>Total LGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>96,000,000</b> | <b>48,000,00</b>    |
| <b>Total For LGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>96,000,000</b> | <b>48,000,00</b>    |
| LGL09 On 28/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.80318          |                   |            |  | 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            | 98.75250           |                   |            |  | 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>          |                     |
| LHC16L On 03/09/2020 Spot Bond |        |            | 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 LHC16U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LHC16U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LHC17L On 15/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total LHC17U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LHC17U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LHC18L On 17/11/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total LHC18U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LHC18U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LHC19L On 08/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total LHC19U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LHC19U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LHL26 On 13/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.86356          |                   |            |  | 0.00        | 0                |            |
| <b>Total LHL26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LHL26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LHL27 On 13/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.60630          |                   |            |  | 0.00        | 0                |            |
| <b>Total LHL27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LHL27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LHL28 On 13/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.84592          |                   |            |  | 0.00        | 0                |            |
| <b>Total LHL28 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LHL28</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LHL29 On 05/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.80275          |                   |            |  | 0.00        | 0                |            |
| <b>Total LHL29 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LHL29</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LOM02 On 30/01/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.80751          |                   |            |  | 0.00        | 0                |            |
| <b>Total LOM02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LOM02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LOM03 On 25/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.13571          |                   |            |  | 0.00        | 0                |            |
| <b>Total LOM03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LOM03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LOM04 On 25/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.16349          |                   |            |  | 0.00        | 0                |            |
| <b>Total LOM04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LOM04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LRFA3 On 20/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.94654          |                   |            |  | 0.00        | 0                |            |
| <b>Total LRFA3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LRFA3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| LRFB3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.97702          |                   |            |  | 0.00        | 0                |                      |
| <b>Total LRFB3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For LRFB3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| LRFC3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.99987          |                   |            |  | 0.00        | 0                |                      |
| <b>Total LRFC3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For LRFC3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| MAQ18 On 15/07/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total MAQ188 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For MAQ188</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| MBC29 On 02/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total MBC29U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For MBC29U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| MBC30 On 09/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                      |
| <b>Total MBC30U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For MBC30U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| MBF05 On 28/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.76668          |                   |            |  | 0.00        | 0                |                      |
| <b>Total MBF057 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For MBF057</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| MBF05 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.78941          |                   |            |  | 0.00        | 0                |                      |
| <b>Total MBF059 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For MBF059</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| MBF06 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.81192          |                   |            |  | 0.00        | 0                |                      |
| <b>Total MBF061 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For MBF061</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| MBF06 On 07/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58853          |                   |            |  | 0.00        | 0                |                      |
| <b>Total MBF063 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For MBF063</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| MBF06 On 30/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.22718          |                   |            |  | 0.00        | 0                |                      |
| <b>Total MBF064 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For MBF064</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| MBF06 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 99.75984           |                   |            |  | 0.00        | 0                | 20,000,000.00        |
| <b>Total MBF065 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000.00</b> |
| <b>Total For MBF065</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000.00</b> |
| MBP03 On 02/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.19896          |                   |            |  | 0.00        | 0                |                      |
| <b>Total MBP038 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For MBP038</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP03 On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.91609          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP039 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP039</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77507          |                   |            |  | 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 13/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.02576          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP041 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP041</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 26/04/2021 Spot Bond |        |            |           |           | 0.00000            | 101.24936          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP042 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP042</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 27/07/2023 Spot Bond |        |            |           |           | 0.00000            | 101.26213          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP043 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP043</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 27/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.22993          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP044 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP044</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.23426          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP045 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP045</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 26/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33540          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP046</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 26/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.73687          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP047 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP047</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 27/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22994          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP048 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP048</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP04 On 27/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23429          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP049 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP049</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP05 On 23/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.74318          |                   |            |  | 0.00        | 0                |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total MBP050 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MBP050</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MBP05 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.47076          |                   |            |  | 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>         |                     |
| MIL03 On 28/08/2023 Spot Bond |        |            |           |           | 0.00000            | 121.73932          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MIL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MIL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MMIG0 On 17/03/2021 Spot Bond |        |            | 6.53000   | 105.57632 | 6.53000            | 105.55788          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MMIG02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MMIG02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MMIG0 On 12/08/2025 Spot Bond |        |            | 10.55000  | 10.55000  | 10.55000           | 107.65261          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MMIG04 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MMIG04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MMIG0 On 12/08/2022 Spot Bond |        |            | 6.56000   | 112.82705 | 6.56000            | 112.80704          |                   |            |  | 0.00        | 0                | 1,050,000,00        |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,050,000,00</b> |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,050,000,00</b> |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 99.77402           |                   |            |  | 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            | 97.26136           |                   |            |  | 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            | 98.10714           |                   |            |  | 0.00        | 0                |                     |
| <b>Total MML01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MML01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MML02 On 10/12/2026 Spot Bond |        |            | 8.62000   | 104.14267 | 8.62000            | 104.11866          |                   |            |  | 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>         |                     |
| MQB00 On 28/08/2023 Spot Bond |        |            |           |           | 0.00000            | 121.88048          |                   |            |  | 0.00        | 0                |                     |
| <b>Total MQB003 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MQB003</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MTN06 On 13/07/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                     |
| <b>Total MTN06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MTN06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| MTN07 On 13/07/2022 Spot Bond |        |            |           |           | 0.00000            | 99.00731           |                   |            |  | 0.00        | 0                 |                  |
| <b>Total MTN07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For MTN07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| MTN08 On 11/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.18573          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total MTN08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For MTN08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| MTN09 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.19883           |                   |            |  | 0.00        | 0                 |                  |
| <b>Total MTN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For MTN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| MTN10 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 98.56883           |                   |            |  | 0.00        | 0                 | 10,000,00        |
| <b>Total MTN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>10,000,00</b> |
| <b>Total For MTN10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>10,000,00</b> |
| MTN11 On 04/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.41208          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total MTN11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For MTN11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| MTN12 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.24869          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total MTN12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For MTN12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| MTN13 On 04/06/2025 Spot Bond |        |            |           |           | 0.00000            | 99.74181           |                   |            |  | 0.00        | 20,000,000        | 10,000,00        |
| <b>Total MTN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>10,000,00</b> |
| <b>Total For MTN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b> | <b>10,000,00</b> |
| MTN14 On 10/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.12797          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total MTN14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For MTN14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| MTN15 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.16337          |                   |            |  | 0.00        | 0                 |                  |
| <b>Total MTN15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For MTN15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| MTN16 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 99.75689           |                   |            |  | 0.00        | 0                 |                  |
| <b>Total MTN16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| <b>Total For MTN16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                  |
| MTN17 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 98.89462           |                   |            |  | 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            | 99.06173           |                   |            |  | 0.00        | 0                 |                  |
| <b>Total MTN18 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 MTN18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MTN19 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.58782          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MTN19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTN19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MTN20 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.36316          |                   |            |  | 0.00        | 0                | 20,000,00        |
| <b>Total MTN20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b> |
| <b>Total For MTN20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b> |
| MTN21 On 29/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.29463          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MTN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MTNC2 On 07/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.51738          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MTNC21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTNC21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MTNC2 On 11/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.22708          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MTNC22 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTNC22</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MTNC2 On 21/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MTNC23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MTNC23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MWA1 On 18/07/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MWA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MWA1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MWA2 On 18/07/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MWA2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MWA2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MWA3 On 18/07/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MWA3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MWA3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MWA4 On 18/07/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MWA4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MWA4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MWAR On 22/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.92819          |                   |            |  | 0.00        | 0                |                  |
| <b>Total MWAR02 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For MWAR02</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| MWAR On 22/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.91354          |                   |            |  | 0.00        | 0                |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total MWAR03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MWAR(On 22/11/2022 Spot Bond   |        |            |           |           | 0.00000            | 100.91354          |                   |            |  | 0.00        | 0                |            |
| <b>Total MWAR04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MWAR04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N4A211(On 14/08/2020 Spot Bond |        |            | 100.89771 | 100.89771 | 100.89771          | 100.89771          |                   |            |  | 0.00        | 0                |            |
| <b>Total N4A211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N4A211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6C26 On 21/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.38820          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6C26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6C26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6D26 On 21/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.41933          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6D26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6D26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6E26 On 22/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.39112          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6E26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6E26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6F26 On 22/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.49683          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6F26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6F26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6G26 On 22/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.22777          |                   |            |  | 0.00        | 0                |            |
| <b>Total N6G26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N6G26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7B25 On 20/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.34319          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7B25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7B25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7C25 On 20/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.43477          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7C25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7C25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7D25 On 20/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.51249          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7D25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7D25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7E25 On 20/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.58383          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                           | Value       | Contracts Traded  | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|-------------------|
| NAM01 On 19/11/2022 Spot Bond |        |            | 6.11000   | 105.91540 | 6.11000            | 105.89808          |                   |            |                           | 0.00        | 0                 |                   |
| <b>Total NAM01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NAM01</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| NAM03 On 01/08/2023 Spot Bond |        |            | 6.56000   | 114.09855 | 6.56000            | 114.07832          |                   |            |                           | 0.00        | 0                 |                   |
| <b>Total NAM03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NAM03</b>        |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| NAM04 On 01/08/2026 Spot Bond |        |            | 9.52000   | 109.25475 | 9.52000            | 109.22684          |                   |            | 931,056,000,000.00        |             | 97,800,000        | 32,600,000        |
| <b>Total NAM04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>931,056,000,000.00</b> |             | <b>97,800,000</b> | <b>32,600,000</b> |
| <b>Total For NAM04</b>        |        |            |           |           |                    |                    |                   |            | <b>931,056,000,000.00</b> |             | <b>97,800,000</b> | <b>32,600,000</b> |
| NBG01 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.73183          |                   |            |                           | 0.00        | 0                 |                   |
| <b>Total NBG01G SPOT</b>      |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBG01G</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| NBG02 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.42818          |                   |            |                           | 0.00        | 0                 |                   |
| <b>Total NBG02G SPOT</b>      |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBG02G</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| NBG03 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.28045          |                   |            |                           | 0.00        | 0                 |                   |
| <b>Total NBG03G SPOT</b>      |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBG03G</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| NBG04 On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.24510          |                   |            |                           | 0.00        | 0                 |                   |
| <b>Total NBG04G SPOT</b>      |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBG04G</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.27280          |                   |            |                           | 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>          |                   |
| NBK11 On 28/11/2020 Spot Bond |        |            | 5.67500   | 102.31249 | 5.67500            | 102.29691          |                   |            |                           | 0.00        | 0                 |                   |
| <b>Total NBK11A SPOT</b>      |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBK11A</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| NBK12 On 19/03/2021 Spot Bond |        |            | 5.86000   | 105.31995 | 5.86000            | 105.30342          |                   |            |                           | 0.00        | 0                 |                   |
| <b>Total NBK12A SPOT</b>      |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBK12A</b>       |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| NBK12 On 19/03/2021 Spot Bond |        |            | 9.38000   | 103.00860 | 9.38000            | 102.98294          |                   |            |                           | 0.00        | 0                 |                   |
| <b>Total NBK12A/R208 SPOT</b> |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For NBK12A/R208</b>  |        |            |           |           |                    |                    |                   |            |                           | <b>0.00</b> | <b>0</b>          |                   |
| NBK13 On 19/03/2024 Spot Bond |        |            | 6.44000   | 113.74872 | 6.44000            | 113.72913          |                   |            |                           | 0.00        | 0                 |                   |
| <b>Total NBK13A 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 NBK13A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NBK14/ On 25/06/2021 Spot Bond |        |            | 5.17500   | 104.26583 | 5.17500            | 104.25128          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NBK14A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NBK14A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NBK15/ On 11/02/2022 Spot Bond |        |            | 5.42500   | 108.76392 | 5.42500            | 108.74793          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NBK15A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NBK15A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NBK16/ On 12/02/2025 Spot Bond |        |            | 6.98000   | 113.50267 | 6.98000            | 113.48127          |                   |            |  | 0.00        | 0                | 20,000,000,00        |
| <b>Total NBK16A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,00</b> |
| <b>Total For NBK16A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,00</b> |
| NBK17/ On 22/04/2026 Spot Bond |        |            | 8.10000   | 110.67832 | 8.10000            | 110.65431          |                   |            |  | 0.00        | 0                | 1,220,000,00         |
| <b>Total NBK17A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,220,000,00</b>  |
| <b>Total For NBK17A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,220,000,00</b>  |
| NBK19/ On 01/06/2022 Spot Bond |        |            | 5.95500   | 107.62615 | 5.95500            | 107.60889          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NBK19A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NBK19A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NBK20/ On 01/06/2026 Spot Bond |        |            | 8.10000   | 111.65922 | 8.10000            | 111.63500          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NBK20A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NBK20A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NBK20/ On 25/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.59229          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NBK20B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NBK20B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NBK21/ On 21/07/2027 Spot Bond |        |            | 9.05000   | 107.93162 | 9.05000            | 113.21264          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NBK21A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NBK21A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NBK22/ On 19/11/2022 Spot Bond |        |            | 5.94000   | 110.47975 | 5.94000            | 110.46219          |                   |            |  | 0.00        | 0                |                      |
| <b>Total NBK22A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For NBK22A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| NBK23/ On 19/11/2025 Spot Bond |        |            | 8.81000   | 109.51448 | 8.81000            | 109.48883          |                   |            |  | 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 |        |            | 8.79000   | 113.12516 | 8.79000            | 113.09872          |                   |            |  | 0.00        | 0                | 1,000,000,00         |
| <b>Total NBK24A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b>  |
| <b>Total For NBK24A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b>  |
| NBK24/ On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13668          |                   |            |  | 0.00        | 0                |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value       | Contracts Traded     | Opt Interc          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|---------------------|
| <b>Total NBK24B SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK24B</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                     |
| NBK25 On 17/02/2023 Spot Bond |        |            | 6.21000   | 6.21000   | 6.21000            | 114.85084          |                   |                              | 0.00        | 0                    |                     |
| <b>Total NBK25A SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK25A</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                     |
| NBK25 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 103.80723          |                   |                              | 0.00        | 0                    | 1,100,000.00        |
| <b>Total NBK25B SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>1,100,000.00</b> |
| <b>Total For NBK25B</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             | <b>1,100,000.00</b> |
| NBK26 On 10/05/2023 Spot Bond |        |            | 100.00000 | 21.46828  | 100.00000          | 21.42102           |                   |                              | 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            | 104.81999          |                   |                              | 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 |        |            | 8.35000   | 114.70237 | 8.35000            | 114.67687          |                   | 6,163,970,000,000.00         |             | 738,200,000          | 210,800.00          |
| <b>Total NBK27A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>6,163,970,000,000.00</b>  |             | <b>738,200,000</b>   | <b>210,800.00</b>   |
| <b>Total For NBK27A</b>       |        |            |           |           |                    |                    |                   | <b>6,163,970,000,000.00</b>  |             | <b>738,200,000</b>   | <b>210,800.00</b>   |
| NBK28 On 02/08/2023 Spot Bond |        |            | 6.46000   | 114.20802 | 6.46000            | 114.18807          |                   | 6,460,000,000,000.00         |             | 1,000,000,000        | 500,000.00          |
| <b>Total NBK28A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>6,460,000,000,000.00</b>  |             | <b>1,000,000,000</b> | <b>500,000.00</b>   |
| <b>Total For NBK28A</b>       |        |            |           |           |                    |                    |                   | <b>6,460,000,000,000.00</b>  |             | <b>1,000,000,000</b> | <b>500,000.00</b>   |
| NBK28 On 19/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.22555          |                   |                              | 0.00        | 0                    |                     |
| <b>Total NBK28B SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK28B</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                     |
| NBK29 On 31/07/2026 Spot Bond |        |            | 9.14000   | 111.01626 | 9.14000            | 110.98900          |                   | 10,291,640,000,000.00        |             | 1,126,000,000        | 321,200.00          |
| <b>Total NBK29A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>10,291,640,000,000.00</b> |             | <b>1,126,000,000</b> | <b>321,200.00</b>   |
| <b>Total For NBK29A</b>       |        |            |           |           |                    |                    |                   | <b>10,291,640,000,000.00</b> |             | <b>1,126,000,000</b> | <b>321,200.00</b>   |
| NBK30 On 20/02/2024 Spot Bond |        |            | 6.29000   | 114.37190 | 6.29000            | 114.35244          |                   |                              | 0.00        | 0                    |                     |
| <b>Total NBK30A SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK30A</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                     |
| NBK30 On 18/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.27991          |                   |                              | 0.00        | 0                    |                     |
| <b>Total NBK30B SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK30B</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                     |
| NBK31 On 09/11/2023 Spot Bond |        |            | 6.21000   | 111.17842 | 6.21000            | 111.15995          |                   |                              | 0.00        | 0                    |                     |
| <b>Total NBK31A SPOT</b>      |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For NBK31A</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>             |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| NBK31I On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.44121          |                   |            |  | 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>           |                   |
| NBK34I On 10/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.58020          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NBK34B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NBK34B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NBK35I On 10/05/2023 Spot Bond |        |            |           |           | 0.00000            | 103.17326          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NBK35B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NBK35B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NBK36I On 10/05/2026 Spot Bond |        |            |           |           | 0.00000            | 102.94236          |                   |            |  | 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>           |                   |
| NBK38I On 02/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.79190          |                   |            |  | 0.00        | 160,000,000        | 80,000,000        |
| <b>Total NBK38B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>160,000,000</b> | <b>80,000,000</b> |
| <b>Total For NBK38B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>160,000,000</b> | <b>80,000,000</b> |
| NBK4 On 28/10/2024 Spot Bond   |        |            | 10.31500  | 10.31500  | 10.31500           | 65.64936           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NBK4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NBK4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NBK40I On 31/07/2026 Spot Bond |        |            |           |           | 0.00000            | 104.96015          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NBK42I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.59364          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 102.62796          |                   |            |  | 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>           |                   |
| NBK44I On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.15474          |                   |            |  | 0.00        | 180,000,000        | 90,000,000        |
| <b>Total NBK44B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>180,000,000</b> | <b>90,000,000</b> |
| <b>Total For NBK44B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>180,000,000</b> | <b>90,000,000</b> |
| NBK45I On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.01891          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NBK45B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For NBK45B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| NBK46I On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 102.17754          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total NBK46B 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 NBK46B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NBK47I On 15/02/2028 Spot Bond |        |            |           |           | 0.00000            | 101.41837          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NBK47B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NBK47B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NBK48I On 09/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.14615          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NBK48B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NBK48B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NBK49I On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.49865          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NBK49B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NBK49B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NBK50I On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.95934           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NBK50B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NBK50B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NBK51I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.88997          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NBK51B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NBK51B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NBK52I On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.75565           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NBK52B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NBK52B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NBK53I On 21/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.56917          |                   |            |  | 0.00        | 7,500,000,000        | 7,500,000,000        |
| <b>Total NBK53B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>7,500,000,000</b> | <b>7,500,000,000</b> |
| <b>Total For NBK53B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>7,500,000,000</b> | <b>7,500,000,000</b> |
| NBK54I On 21/02/2029 Spot Bond |        |            |           |           | 0.00000            | 100.93558          |                   |            |  | 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>             |                      |
| NBK55 On 01/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.00490          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NBK55 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NBK55</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NBK55 On 01/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.18719          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NBK56 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NBK56</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NBK55 On 01/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.37106          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NBK57 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NBK57</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NBK55 On 01/08/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.46615          |                   |            |  | 0.00        | 0                    |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NBKB58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB5 On 24/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.34743          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 24/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.00988          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB6 On 24/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 99.66949           |                   |            |  | 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>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.38502          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN82 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN82</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN82/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN82/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            | 9.48500   | 106.96876 | 9.48500            | 106.94183          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.38190          |                   |            |  | 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  |        |            | 9.52000   | 106.28821 | 9.52000            | 106.26135          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.38502          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.38989          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.39612          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN91 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 NCLN91</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.37752          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN94 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN94</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NDAL0 On 18/02/2021 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total NDAL01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NDAL01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NED01 On 22/12/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NED01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NED01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NED02 On 15/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NED02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NED02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NED03 On 26/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NED03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NED03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NED04 On 01/07/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NED04U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NED04U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NED05 On 20/03/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NED05U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NED05U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NED06 On 26/07/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NED06U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NED06U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NED07 On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NED07U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NED07U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NED08 On 01/12/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NED08U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NED08U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NED09 On 25/03/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NED09U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NED09U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NED10 On 09/04/2024 Spot Bond |        |            | 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 NED10U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NED10U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NED11 On 15/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NED11U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NED11U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NED12 On 22/05/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NED12U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NED12U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NED13 On 02/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NED13U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NED13U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NEDT1 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 104.39356          |                   |            |  | 0.00        | 0                | 210,000,00          |
| <b>Total NEDT1A SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>210,000,00</b>   |
| <b>Total For NEDT1A</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>210,000,00</b>   |
| NEDT1 On 26/11/2021 Spot Bond |        |            |           |           | 0.00000            | 104.25853          |                   |            |  | 0.00        | 0                | 9,640,000,00        |
| <b>Total NEDT1B SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,640,000,00</b> |
| <b>Total For NEDT1B</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>9,640,000,00</b> |
| NET53 On 17/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.97199           |                   |            |  | 0.00        | 0                |                     |
| <b>Total NET53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NET53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL01 On 22/09/2021 Spot Bond |        |            |           |           | 0.00000            | 102.44671          |                   |            |  | 0.00        | 0                | 80,000,00           |
| <b>Total NGL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,00</b>    |
| <b>Total For NGL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,00</b>    |
| NGL01 On 01/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.29079          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL01G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL01G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL02 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.58753          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL03 On 26/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.09040          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL04 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.57197          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| NGL05 On 26/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.08524           |                   |            |  | 0.00        | 5,500,000,000        | 2,750,000,000        |
| <b>Total NGL05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,500,000,000</b> | <b>2,750,000,000</b> |
| <b>Total For NGL05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>5,500,000,000</b> | <b>2,750,000,000</b> |
| NGL06 On 01/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.85900          |                   |            |  | 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            | 100.10351          |                   |            |  | 0.00        | 2,200,000,000        | 1,100,000,000        |
| <b>Total NGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,200,000,000</b> | <b>1,100,000,000</b> |
| <b>Total For NGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,200,000,000</b> | <b>1,100,000,000</b> |
| NGL08 On 02/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.30763          |                   |            |  | 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>             |                      |
| NGLT1A On 01/07/2022 Spot Bond |        |            |           |           | 0.00000            | 106.05056          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NGLT1A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NGLT1A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NGLT1B On 20/10/2023 Spot Bond |        |            |           |           | 0.00000            | 97.49678           |                   |            |  | 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>             |                      |
| NGT103 On 25/03/2024 Spot Bond |        |            |           |           | 0.00000            | 98.20054           |                   |            |  | 0.00        | 0                    | 170,000,000          |
| <b>Total NGT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>170,000,000</b>   |
| <b>Total For NGT103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>170,000,000</b>   |
| NGT104 On 15/01/2025 Spot Bond |        |            |           |           | 0.00000            | 96.81569           |                   |            |  | 0.00        | 0                    | 900,000,000          |
| <b>Total NGT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>900,000,000</b>   |
| <b>Total For NGT104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>900,000,000</b>   |
| NGT105 On 22/05/2025 Spot Bond |        |            |           |           | 0.00000            | 97.41716           |                   |            |  | 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>             |                      |
| NHM001 On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NHM001/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NHM001/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NHM002 On 12/05/2021 Spot Bond |        |            | 13.50000  | 102.33431 | 13.50000           | 102.29798          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NHM002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NHM002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NHM006 On 16/04/2021 Spot Bond |        |            |           |           | 0.00000            | 99.43748           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NHM006 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 NHM006</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NHM00 On 16/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.97964           |                   |            |  | 0.00        | 0                |            |
| <b>Total NHM007 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NHM007</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NHM00 On 26/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.81016          |                   |            |  | 0.00        | 0                |            |
| <b>Total NHM009 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NHM009</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NHM01 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.11500          |                   |            |  | 0.00        | 0                |            |
| <b>Total NHM011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NHM011</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NHM01 On 13/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.64707          |                   |            |  | 0.00        | 0                |            |
| <b>Total NHM012 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NHM012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NHM01 On 09/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.62559          |                   |            |  | 0.00        | 0                |            |
| <b>Total NHM013 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NHM013</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NHM01 On 20/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.10641          |                   |            |  | 0.00        | 0                |            |
| <b>Total NHM014 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NHM014</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NHM01 On 13/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.61035          |                   |            |  | 0.00        | 0                |            |
| <b>Total NHM015 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NHM015</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NHM01 On 11/05/2025 Spot Bond |        |            |           |           | 0.00000            | 101.61686          |                   |            |  | 0.00        | 0                |            |
| <b>Total NHM016 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NHM016</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NHM01 On 26/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.25621          |                   |            |  | 0.00        | 0                |            |
| <b>Total NHM017 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NHM017</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NHM01 On 25/05/2023 Spot Bond |        |            |           |           | 0.00000            | 101.19253          |                   |            |  | 0.00        | 0                |            |
| <b>Total NHM018 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NHM018</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NHM01 On 25/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22665          |                   |            |  | 0.00        | 0                |            |
| <b>Total NHM019 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NHM019</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NI202 On 07/12/2033 Spot Bond |        |            | 5.93000   | 5.93000   | 5.93000            | 184.17530          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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  |        |            | 5.14000   | 5.14000   | 5.14000            | 172.97140          |                   |            |  | 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   |        |            | 4.73500   | 4.73500   | 4.73500            | 133.48131          |                   |            |  | 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   |        |            | 5.29000   | 5.29000   | 5.29000            | 91.43031           |                   |            |  | 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   |        |            | 5.85000   | 5.85000   | 5.85000            | 91.90899           |                   |            |  | 0.00        | 0                |            |
| <b>Total NI38 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NI38</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NILB11 On 31/01/2025 Spot Bond |        |            | 4.84000   | 4.84000   | 4.84000            | 132.89287          |                   |            |  | 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   | 3.45000   | 3.45000            | 3.45000            |                   |            |  | 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 |        |            | 5.23000   | 5.23000   | 5.23000            | 130.73330          |                   |            |  | 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 |        |            | 5.28000   | 5.28000   | 5.28000            | 171.35159          |                   |            |  | 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 |        |            | 5.99000   | 163.39986 | 5.99000            | 163.40093          |                   |            |  | 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 |        |            | 5.81500   | 92.32511  | 5.81500            | 92.32608           |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NMP20 On 24/07/2020 Spot Bond |        |            | 5.00500   | 104.56030 | 5.00500            | 104.54597          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NMP20N SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NMP20N</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NN010 On 01/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.19342          |                   |            |  | 0.00        | 0                | 2,000,000,00        |
| <b>Total NN010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,00</b> |
| <b>Total For NN010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,000,000,00</b> |
| NN011 On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.31304          |                   |            |  | 0.00        | 0                | 2,500,000,00        |
| <b>Total NN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| <b>Total For NN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| NN013 On 09/09/2020 Spot Bond |        |            |           |           | 0.00000            | 99.90582           |                   |            |  | 0.00        | 0                |                     |
| <b>Total NN013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NN013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NN014 On 10/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.73170          |                   |            |  | 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>         |                     |
| NN015 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.37390          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NN015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NN015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NN016 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16960          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NN016 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NN016</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NN019 On 11/10/2022 Spot Bond |        |            |           |           | 0.00000            | 97.24248           |                   |            |  | 0.00        | 0                |                     |
| <b>Total NN019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NN019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NN02 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 124.64420          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NN02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NN02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NN022 On 31/10/2025 Spot Bond |        |            |           |           | 0.00000            | 101.42050          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NN022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NN023 On 07/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.54780          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NN023 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NN023</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NN026 On 21/11/2025 Spot Bond |        |            |           |           | 0.00000            | 101.23266          |                   |            |  | 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>         |            |
| NN028 On 18/05/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN028U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN028U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN03 On 23/11/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.85979          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN034 On 06/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.26040          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN036 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.71650          |                   |            |  | 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            | 101.24130          |                   |            |  | 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            | 98.89468           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN039 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN039</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN04 On 22/02/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.92818          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN040 On 06/03/2026 Spot Bond |        |            |           |           | 0.00000            | 99.65384           |                   |            |  | 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            | 81.54473           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN046 On 13/05/2027 Spot Bond |        |            |           |           | 0.00000            | 101.34553          |                   |            |  | 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            | 81.42611           |                   |            |  | 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            | 111.50360          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total NN049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NN049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NN05 On 12/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.54155          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NN05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NN05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NN051 On 03/03/2023 Spot Bond |        |            |           |           | 0.00000            | 104.58550          |                   |            |  | 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>         |                     |
| NN06 On 12/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 100.56846          |                   |            |  | 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>         |                     |
| NN09U On 17/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NN09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NN09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NNF01 On 19/01/2021 Spot Bond |        |            |           |           | 0.00000            | 111.15000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NNF011 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NNF011</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NNF01 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 97.22618           |                   |            |  | 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            | 95.83000           |                   |            |  | 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            | 95.77000           |                   |            |  | 0.00        | 0                |                     |
| <b>Total NNF014 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NNF014</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NNF01 On 15/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 6,200,000.00        |
| <b>Total NNF015 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,200,000.00</b> |
| <b>Total For NNF015</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,200,000.00</b> |
| NNF01 On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 96.38000           |                   |            |  | 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>         |                     |
| NNF02 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 85.19595           |                   |            |  | 0.00        | 0                |                     |
| <b>Total NNF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NNF02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| NNF03 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 85.19595           |                   |            |  | 0.00        | 0                | 4,000,000,00        |
| <b>Total NNF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000,00</b> |
| <b>Total For NNF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,000,000,00</b> |
| NNF04 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 117.68490          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NNF04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NNF04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NNF06 On 12/09/2024 Spot Bond |        |            |           |           | 0.00000            | 106.36910          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NNF06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NNF06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NNF07 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 119.81100          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NNF07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NNF07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NNF08 On 22/09/2020 Spot Bond |        |            |           |           | 0.00000            | 119.66290          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NNF08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NNF08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NQ1A1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.66094          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NQ1A10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NQ1A10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NQ1A2 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 113.17091          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NQ1A24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NQ1A24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NQ1A2 On 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.90475          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NQ1A25 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NQ1A25</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NQ1A2 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.90629          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NQ1A27 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NQ1A27</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NQ1A2 On 22/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.85473          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NQ1A28 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NQ1A28</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NQ1B1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.70489          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NQ1B10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NQ1B10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NQ1B1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 111.52516          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NQ1B17 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 NQ1B17</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| NQ1B2 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.96508          |                   |            | 0.00                      | 0                 |                   |
| <b>Total NQ1B20 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| <b>Total For NQ1B20</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| NQ1B2 On 22/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.92827          |                   |            | 0.00                      | 0                 |                   |
| <b>Total NQ1B21 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| <b>Total For NQ1B21</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| NQ1C1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.77076          |                   |            | 0.00                      | 0                 |                   |
| <b>Total NQ1C10 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| <b>Total For NQ1C10</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| NQ1C1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 113.63074          |                   |            | 0.00                      | 0                 |                   |
| <b>Total NQ1C17 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| <b>Total For NQ1C17</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| NQF1D On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 100.79272          |                   |            | 0.00                      | 0                 |                   |
| <b>Total NQF1D5 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| <b>Total For NQF1D5</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| NRA02 On 31/10/2022 Spot Bond |        |            | 6.61000   | 114.34848 | 6.61000            | 114.32827          |                   |            | 27,762,000,000.00         | 4,200,000         |                   |
| <b>Total NRA022 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>27,762,000,000.00</b>  | <b>4,200,000</b>  |                   |
| <b>Total For NRA022</b>       |        |            |           |           |                    |                    |                   |            | <b>27,762,000,000.00</b>  | <b>4,200,000</b>  |                   |
| NRA02 On 31/05/2023 Spot Bond |        |            | 4.09000   | 188.00768 | 4.09000            | 188.01842          |                   |            | 0.00                      | 0                 |                   |
| <b>Total NRA023 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| <b>Total For NRA023</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| NRA02 On 30/11/2028 Spot Bond |        |            | 9.69000   | 115.97039 | 9.69000            | 115.94040          |                   |            | 500,004,000,000.00        | 51,600,000        | 53,600,000        |
| <b>Total NRA028 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>500,004,000,000.00</b> | <b>51,600,000</b> | <b>53,600,000</b> |
| <b>Total For NRA028</b>       |        |            |           |           |                    |                    |                   |            | <b>500,004,000,000.00</b> | <b>51,600,000</b> | <b>53,600,000</b> |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 13.66299  | 100.00000          | 13.63274           |                   |            | 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>          |                   |
| NSN97 On 15/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                      | 0                 |                   |
| <b>Total NSN97U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| <b>Total For NSN97U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| NTC19 On 27/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.43432          |                   |            | 0.00                      | 0                 |                   |
| <b>Total NTC19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| <b>Total For NTC19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>               | <b>0</b>          |                   |
| NTC20 On 27/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.36454          |                   |            | 0.00                      | 0                 |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total NTC20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NTC21 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.02496          |                   |            | 0.00        | 0                |                   |
| <b>Total NTC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC21</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NTC22 On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.31680          |                   |            | 0.00        | 0                |                   |
| <b>Total NTC22 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC22</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NTC23 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.72646          |                   |            | 0.00        | 0                | 200,000,00        |
| <b>Total NTC23 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| <b>Total For NTC23</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>200,000,00</b> |
| NTC24 On 29/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.52667          |                   |            | 0.00        | 0                |                   |
| <b>Total NTC24 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC24</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NTC25 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.75044          |                   |            | 0.00        | 0                |                   |
| <b>Total NTC25 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC25</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NTC26 On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.63425          |                   |            | 0.00        | 0                |                   |
| <b>Total NTC26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC26</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NTC27 On 12/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.49587          |                   |            | 0.00        | 0                |                   |
| <b>Total NTC27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC27</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NTC28 On 12/12/2024 Spot Bond |        |            |           |           | 0.00000            | 100.50208          |                   |            | 0.00        | 0                |                   |
| <b>Total NTC28 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC28</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NTC29 On 19/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38228          |                   |            | 0.00        | 0                |                   |
| <b>Total NTC29 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC29</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NTC30 On 25/03/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                |                   |
| <b>Total NTC30 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC30</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| NTC31 On 10/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.57534          |                   |            | 0.00        | 0                |                   |
| <b>Total NTC31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For NTC31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| Omi01 On 22/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.41863          |                   |            |  | 0.00        | 0                |                     |
| <b>Total OMI01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For OMI01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| Oml06 On 19/03/2022 Spot Bond  |        |            | 5.96000   | 110.17986 | 5.96000            | 110.16228          |                   |            |  | 0.00        | 0                | 1,500,000.00        |
| <b>Total OML06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000.00</b> |
| <b>Total For OML06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000.00</b> |
| Oml07 On 19/03/2025 Spot Bond  |        |            | 9.84000   | 107.61289 | 9.84000            | 107.58480          |                   |            |  | 0.00        | 0                | 1,630,000.00        |
| <b>Total OML07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,630,000.00</b> |
| <b>Total For OML07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,630,000.00</b> |
| Oml08 On 14/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.74403          |                   |            |  | 0.00        | 0                |                     |
| <b>Total OML08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For OML08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| Oml09 On 14/09/2022 Spot Bond  |        |            | 6.56000   | 112.27457 | 6.56000            | 112.25488          |                   |            |  | 0.00        | 0                | 1,000,000.00        |
| <b>Total OML09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000.00</b> |
| <b>Total For OML09</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000.00</b> |
| Oml10 On 14/09/2025 Spot Bond  |        |            | 9.54000   | 111.04175 | 9.54000            | 111.01363          |                   |            |  | 0.00        | 0                | 910,000.00          |
| <b>Total OML10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>910,000.00</b>   |
| <b>Total For OML10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>910,000.00</b>   |
| Oml11 On 11/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 97.51553           |                   |            |  | 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>         |                     |
| PBAJ1U On 01/09/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total PBAJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For PBAJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| PBAV1U On 01/04/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total PBAV1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For PBAV1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| PBBJ1U On 01/12/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total PBBJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For PBBJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| PBDJ1U On 01/09/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total PBDJ1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For PBDJ1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| PBGJ1U On 01/05/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total PBGJ1U 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 PBGJ1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PBJC1 On 01/01/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total PBJC1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PBJC1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PBJJ1 On 01/01/2032 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total PBJJ1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PBJJ1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PBKJ1 On 01/09/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total PBKJ1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PBKJ1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PBKS1 On 01/09/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total PBKS1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PBKS1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PBKX1 On 16/12/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total PBKX1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PBKX1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PBLS1 On 01/07/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total PBLS1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PBLS1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PBLT1 On 01/07/2031 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total PBLT1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PBLT1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PBUC1 On 01/01/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total PBUC1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PBUC1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PBUJ1 On 01/01/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total PBUJ1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PBUJ1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PBVJ1 On 01/06/2029 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total PBVJ1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PBVJ1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PEP01 On 10/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.54667          |                   |            |  | 0.00        | 0                |            |
| <b>Total PEP01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PEP01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PEP02 On 10/03/2025 Spot Bond |        |            |           |           | 0.00000            | 100.56091          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <b>Total PEP02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For PEP02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| PMM12 On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total PMM12/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For PMM12/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| PMM46 On 29/06/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total PMM46U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For PMM46U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| PMM51 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.79646          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total PMM51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For PMM51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| PMM53 On 08/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.10588          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total PMM53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For PMM53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| PMM54 On 07/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.20860          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total PMM54 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For PMM54</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| PMM55 On 28/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.77034          |                   |            |  | 0.00        | 80,000,000        | 40,000,000        |
| <b>Total PMM55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b> |
| <b>Total For PMM55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b> | <b>40,000,000</b> |
| PRE2A On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.94652          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total PRE2A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For PRE2A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| PRE2A On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.99984          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total PRE2A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For PRE2A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| PRE2B On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.10643          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total PRE2B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For PRE2B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| PRE2C On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.12165          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total PRE2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For PRE2C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| PRE2D On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13687          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total PRE2D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For PRE2D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |



| Contract Details        |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                         | Contracts Traded         | Op Interest             |
|-------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|--------------------------|-------------------------|
| R186                    | On | 21/12/2026 | Spot Bond |        |            | 7.69500   | 114.72853 | 7.74000            | 114.46058          |                   |            | 481,056,686,703,000.00        | 2,401,696,775,400        | 1,107,454,406,30        |
| <b>Total R186 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>11,056,686,703,000.00</b>  | <b>401,696,775,400</b>   | <b>107,454,406,30</b>   |
| <b>Total For R186</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>11,056,686,703,000.00</b>  | <b>401,696,775,400</b>   | <b>107,454,406,30</b>   |
| R197                    | On | 07/12/2023 | Spot Bond |        |            | 2.89000   | 305.16364 | 2.89000            | 305.19094          |                   |            | 28,986,935,824,000.00         | 10,030,081,600           | 94,343,918,40           |
| <b>Total R197 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>28,986,935,824,000.00</b>  | <b>10,030,081,600</b>    | <b>94,343,918,40</b>    |
| <b>Total For R197</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>28,986,935,824,000.00</b>  | <b>10,030,081,600</b>    | <b>94,343,918,40</b>    |
| R202                    | On | 07/12/2033 | Spot Bond |        |            | 4.93000   | 203.89993 | 4.93000            | 203.90702          |                   |            | 364,999,468,800,000.00        | 276,876,160,000          | 246,166,877,00          |
| <b>Total R202 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>364,999,468,800,000.00</b> | <b>276,876,160,000</b>   | <b>246,166,877,00</b>   |
| <b>Total For R202</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>364,999,468,800,000.00</b> | <b>276,876,160,000</b>   | <b>246,166,877,00</b>   |
| R2023                   | On | 28/02/2023 | Spot Bond |        |            | 4.93500   | 109.75290 | 4.96000            | 109.67496          |                   |            | 017,914,097,500,000.00        | 408,898,500,000          | 982,847,643,70          |
| <b>Total R2023 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>017,914,097,500,000.00</b> | <b>408,898,500,000</b>   | <b>982,847,643,70</b>   |
| <b>Total For R2023</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>017,914,097,500,000.00</b> | <b>408,898,500,000</b>   | <b>982,847,643,70</b>   |
| R2030                   | On | 31/01/2030 | Spot Bond |        |            | 9.48000   | 94.50291  | 9.48000            | 94.47887           |                   |            | 137,073,448,780,000.00        | 1,491,252,473,500        | 1,924,264,856,40        |
| <b>Total R2030 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>137,073,448,780,000.00</b> | <b>1,491,252,473,500</b> | <b>1,924,264,856,40</b> |
| <b>Total For R2030</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>137,073,448,780,000.00</b> | <b>1,491,252,473,500</b> | <b>1,924,264,856,40</b> |
| R2032                   | On | 31/03/2032 | Spot Bond |        |            | 10.36500  | 88.23202  | 10.36500           | 88.20766           |                   |            | 905,987,371,000,000.00        | 280,365,400,000          | 655,608,582,00          |
| <b>Total R2032 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>905,987,371,000,000.00</b> | <b>280,365,400,000</b>   | <b>655,608,582,00</b>   |
| <b>Total For R2032</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>905,987,371,000,000.00</b> | <b>280,365,400,000</b>   | <b>655,608,582,00</b>   |
| R2035                   | On | 28/02/2035 | Spot Bond |        |            | 11.02000  | 87.90169  | 11.02000           | 87.87621           |                   |            | 029,454,701,570,000.00        | 728,625,653,500          | 884,294,500,10          |
| <b>Total R2035 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>029,454,701,570,000.00</b> | <b>728,625,653,500</b>   | <b>884,294,500,10</b>   |
| <b>Total For R2035</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>029,454,701,570,000.00</b> | <b>728,625,653,500</b>   | <b>884,294,500,10</b>   |
| R2037                   | On | 31/01/2037 | Spot Bond |        |            | 11.26000  | 83.38272  | 11.26000           | 83.35763           |                   |            | 776,766,191,786,000.00        | 690,654,191,100          | 903,123,202,90          |
| <b>Total R2037 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>776,766,191,786,000.00</b> | <b>690,654,191,100</b>   | <b>903,123,202,90</b>   |
| <b>Total For R2037</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>776,766,191,786,000.00</b> | <b>690,654,191,100</b>   | <b>903,123,202,90</b>   |
| R2040                   | On | 31/01/2040 | Spot Bond |        |            | 11.47000  | 85.02072  | 11.47000           | 84.99467           |                   |            | 332,655,209,796,000.00        | 552,105,946,800          | 573,320,322,30          |
| <b>Total R2040 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>332,655,209,796,000.00</b> | <b>552,105,946,800</b>   | <b>573,320,322,30</b>   |
| <b>Total For R2040</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>332,655,209,796,000.00</b> | <b>552,105,946,800</b>   | <b>573,320,322,30</b>   |
| R2044                   | On | 31/01/2044 | Spot Bond |        |            | 11.60000  | 81.16405  | 11.60000           | 81.13891           |                   |            | 344,952,920,000,000.00        | 546,978,700,000          | 1,314,506,538,10        |
| <b>Total R2044 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>344,952,920,000,000.00</b> | <b>546,978,700,000</b>   | <b>1,314,506,538,10</b> |
| <b>Total For R2044</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>344,952,920,000,000.00</b> | <b>546,978,700,000</b>   | <b>1,314,506,538,10</b> |
| R2048                   | On | 28/02/2048 | Spot Bond |        |            | 11.54000  | 80.17729  | 11.54000           | 80.15299           |                   |            | 981,317,195,640,000.00        | 864,932,166,000          | 1,841,382,927,90        |
| <b>Total R2048 SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>981,317,195,640,000.00</b> | <b>864,932,166,000</b>   | <b>1,841,382,927,90</b> |
| <b>Total For R2048</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>981,317,195,640,000.00</b> | <b>864,932,166,000</b>   | <b>1,841,382,927,90</b> |
| R208                    | On | 31/03/2021 | Spot Bond |        |            | 3.49000   | 104.22554 | 3.49000            | 104.21568          |                   |            | 621,272,350,000,000.00        | 178,015,000,000          | 644,158,495,20          |
| <b>Total R208 SPOT</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>621,272,350,000,000.00</b> | <b>178,015,000,000</b>   | <b>644,158,495,20</b>   |
| <b>Total For R208</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>621,272,350,000,000.00</b> | <b>178,015,000,000</b>   | <b>644,158,495,20</b>   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Opt Intere            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>1,272,350,000,000.00</b>  | <b>178,015,000,000</b> | <b>544,158,495,20</b> |
| R209 On 31/03/2036 Spot Bond  |        |            | 10.86000  | 67.41975  | 10.91000           | 67.12632           |                   |            | 751,083,096,000,000.00       | 345,403,600,000        | 945,128,257,90        |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>1,083,096,000,000.00</b>  | <b>345,403,600,000</b> | <b>945,128,257,90</b> |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>1,083,096,000,000.00</b>  | <b>345,403,600,000</b> | <b>945,128,257,90</b> |
| R210 On 31/03/2028 Spot Bond  |        |            | 4.41000   | 181.69903 | 4.43000            | 181.46187          |                   |            | 22,050,000,000,000.00        | 5,000,000,000          | 45,634,900,00         |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>2,050,000,000,000.00</b>  | <b>5,000,000,000</b>   | <b>45,634,900,00</b>  |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>2,050,000,000,000.00</b>  | <b>5,000,000,000</b>   | <b>45,634,900,00</b>  |
| R212 On 31/01/2022 Spot Bond  |        |            | 2.53000   | 167.22343 | 2.53000            | 167.23993          |                   |            | 23,782,000,000,000.00        | 9,400,000,000          | 23,998,900,00         |
| <b>Total R212 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>3,782,000,000,000.00</b>  | <b>9,400,000,000</b>   | <b>23,998,900,00</b>  |
| <b>Total For R212</b>         |        |            |           |           |                    |                    |                   |            | <b>3,782,000,000,000.00</b>  | <b>9,400,000,000</b>   | <b>23,998,900,00</b>  |
| R213 On 28/02/2031 Spot Bond  |        |            | 9.86500   | 84.01227  | 9.92000            | 83.67955           |                   |            | 483,914,635,890,000.00       | 454,527,586,000        | 547,647,180,60        |
| <b>Total R213 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>3,914,635,890,000.00</b>  | <b>454,527,586,000</b> | <b>547,647,180,60</b> |
| <b>Total For R213</b>         |        |            |           |           |                    |                    |                   |            | <b>3,914,635,890,000.00</b>  | <b>454,527,586,000</b> | <b>547,647,180,60</b> |
| R214 On 28/02/2041 Spot Bond  |        |            | 11.15000  | 65.17085  | 11.15000           | 65.15174           |                   |            | 850,398,193,430,000.00       | 614,385,488,200        | 808,799,903,80        |
| <b>Total R214 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>50,398,193,430,000.00</b> | <b>614,385,488,200</b> | <b>808,799,903,80</b> |
| <b>Total For R214</b>         |        |            |           |           |                    |                    |                   |            | <b>50,398,193,430,000.00</b> | <b>614,385,488,200</b> | <b>808,799,903,80</b> |
| RC001 On 17/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RC001U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RC001U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RC002 On 02/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RC002U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RC002U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RC003 On 30/11/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RC003U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RC003U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RC004 On 03/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RC004U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RC004U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RC005 On 30/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RC005U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RC005U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RC006 On 14/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RC006U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RC006U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RC007 On 14/10/2021 Spot Bond |        |            | 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 RC007U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RC007U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RC008\On 20/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RC008U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RC008U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RC009\On 17/10/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RC009U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RC009U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RC010\On 17/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RC010U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RC010U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RC011\On 17/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RC011U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RC011U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RC017\On 23/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RC017U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RC017U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RC018\On 27/02/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RC018U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RC018U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RC019\On 04/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RC019U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RC019U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RC020\On 29/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RC020U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RC020U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RC021\On 08/04/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RC021U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RC021U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RC022\On 21/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RC022U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RC022U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDF02\On 04/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDF02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDF02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RDF06 On 28/08/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDF06U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDF06U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDF07 On 22/12/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDF07U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDF07U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDF08 On 01/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDF08U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDF08U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDF09 On 21/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDF09U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDF09U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDF10 On 21/08/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDF10U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDF10U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDF11 On 31/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDF11U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDF11U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDF12 On 31/08/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDF12U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDF12U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDF13 On 22/08/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDF13U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDF13U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDF14 On 30/08/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDF14U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDF14U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDF15 On 30/08/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDF15U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDF15U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDF16 On 30/08/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDF16U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDF16U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDF17 On 08/11/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDF17U 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 RDF17U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| RDF181 On 12/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  |                    |
| <b>Total RDF18U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RDF18U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| RDF191 On 30/08/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  |                    |
| <b>Total RDF19U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RDF19U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| RDF261 On 22/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  |                    |
| <b>Total RDF26U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RDF26U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| RDF271 On 04/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  |                    |
| <b>Total RDF27U SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RDF27U</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| RDFB0 On 30/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.06700          |                   |            | 0.00        | 0                  |                    |
| <b>Total RDFB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RDFB08</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| RDFB0 On 02/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.70754          |                   |            | 0.00        | 0                  |                    |
| <b>Total RDFB09 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RDFB09</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| RDFB1 On 27/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.09906          |                   |            | 0.00        | 258,000,000        | 129,000,000        |
| <b>Total RDFB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>258,000,000</b> | <b>129,000,000</b> |
| <b>Total For RDFB11</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>258,000,000</b> | <b>129,000,000</b> |
| RDFB1 On 27/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.12882          |                   |            | 0.00        | 0                  |                    |
| <b>Total RDFB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RDFB12</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| RDFB1 On 12/03/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.44806          |                   |            | 0.00        | 0                  |                    |
| <b>Total RDFB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RDFB13</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| RDFB1 On 12/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.05340           |                   |            | 0.00        | 0                  |                    |
| <b>Total RDFB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RDFB14</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| RDFB1 On 05/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.93452          |                   |            | 0.00        | 0                  |                    |
| <b>Total RDFB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RDFB15</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                    |
| RDFB1 On 11/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.86438           |                   |            | 0.00        | 0                  |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total RDFB16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB1 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 99.69780           |                   |            |  | 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            | 99.09765           |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB18 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB18</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB1 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.19736          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 22/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35670          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 22/03/2026 Spot Bond |        |            |           |           | 0.00000            | 100.37227          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB21 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB21</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 29/03/2024 Spot Bond |        |            |           |           | 0.00000            | 100.25654          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB22 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB22</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91208          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB23 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB23</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 22/08/2024 Spot Bond |        |            |           |           | 0.00000            | 99.08152           |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB24 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB24</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 28/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.96205          |                   |            |  | 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>         |            |
| RDFC4 On 29/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.21274          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFC49 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFC49</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFC5 On 16/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.93180          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFC50 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFC50</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| RDFC5 On 11/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.57042          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFC51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFC51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| REB18U On 21/08/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total REB18U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For REB18U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED12 On 12/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.04678          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED30 On 16/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.66160          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED301 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED301</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED50 On 05/12/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.99571          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED501 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED501</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED60 On 09/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 105.97069          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED601 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED601</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED60 On 09/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 107.42790          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED70 On 17/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.94505           |                   |            |  | 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            | 99.93778           |                   |            |  | 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>         |            |
| RED80 On 06/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.23289          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED801 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED801</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RED90 On 28/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 105.56905          |                   |            |  | 0.00        | 0                |            |
| <b>Total RED901 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RED901</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RES04U On 02/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RES04U 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 RES04U</b>        |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| RES35 On 25/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.07341          |                   |            |                   | 0.00        | 0                |            |
| <b>Total RES35 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES35</b>         |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| RES38 On 01/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.28917          |                   |            |                   | 0.00        | 0                |            |
| <b>Total RES38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES38</b>         |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| RES40 On 13/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.02881          |                   |            |                   | 0.00        | 0                |            |
| <b>Total RES40 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES40</b>         |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| RES41 On 30/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 98.83787           |                   |            |                   | 0.00        | 0                |            |
| <b>Total RES41 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES41</b>         |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| RES42 On 02/03/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                   | 0.00        | 0                |            |
| <b>Total RES42U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES42U</b>        |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| RES44 On 25/05/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                   | 0.00        | 0                |            |
| <b>Total RES44U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES44U</b>        |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| RES46 On 10/09/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                   | 0.00        | 0                |            |
| <b>Total RES46U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES46U</b>        |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| RES47 On 14/10/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                   | 0.00        | 0                |            |
| <b>Total RES47U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES47U</b>        |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| RES48 On 31/07/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                   | 0.00        | 0                |            |
| <b>Total RES48U SPOT</b>       |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RES48U</b>        |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| RMBI06 On 24/07/2038 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                   | 0.00        | 0                |            |
| <b>Total RMBI06 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RMBI06</b>        |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| RW21 On 21/04/2021 Spot Bond   |        |            | 5.75000   | 105.43993 | 5.75000            | 105.42360          |                   |            |                   | 0.00        | 0                |            |
| <b>Total RW21 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RW21</b>          |        |            |           |           |                    |                    |                   |            |                   | <b>0.00</b> | <b>0</b>         |            |
| RW23 On 10/12/2023 Spot Bond   |        |            | 6.61000   | 109.62998 | 6.61000            | 109.61051          |                   |            | 56,185,000,000.00 |             | 8,500,000        | 187,577.90 |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                        | Contracts Traded     | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|----------------------|---------------------|
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>56,185,000,000.00</b>     | <b>8,500,000</b>     | <b>187,577,90</b>   |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>56,185,000,000.00</b>     | <b>8,500,000</b>     | <b>187,577,90</b>   |
| RW28 On 10/12/2028 Spot Bond   |        |            | 11.79000  | 92.88558  | 11.79000           | 92.85651           |                   |            |  | 11,897,289,000,000.00        | 1,009,100,000        | 7,232,527,50        |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>11,897,289,000,000.00</b> | <b>1,009,100,000</b> | <b>7,232,527,50</b> |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |            |  | <b>11,897,289,000,000.00</b> | <b>1,009,100,000</b> | <b>7,232,527,50</b> |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00                         | 0                    |                     |
| <b>Total SBK12/R157 SPOT</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For SBK12/R157</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                     |
| SBK18 On 24/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.89427           |                   |            |  | 0.00                         | 0                    | 10,000,00           |
| <b>Total SBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             | <b>10,000,00</b>    |
| <b>Total For SBK18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             | <b>10,000,00</b>    |
| SBK23 On 28/05/2022 Spot Bond  |        |            | 6.23000   | 110.78014 | 6.23000            | 110.76167          |                   |            |  | 0.00                         | 0                    | 2,030,000,00        |
| <b>Total SBK23 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             | <b>2,030,000,00</b> |
| <b>Total For SBK23</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             | <b>2,030,000,00</b> |
| SBK24 On 19/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.42173          |                   |            |  | 0.00                         | 0                    |                     |
| <b>Total SBK24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For SBK24</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>             |                     |
| SBK25 On 25/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.88417          |                   |            |  | 0.00                         | 0                    |                     |
| <b>Total SBK25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For SBK25</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                     |
| SBK26 On 25/04/2021 Spot Bond  |        |            | 6.03000   | 107.36923 | 6.03000            | 107.35180          |                   |            |  | 0.00                         | 0                    |                     |
| <b>Total SBK26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For SBK26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                     |
| SBN01 On 31/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.28252          |                   |            |  | 0.00                         | 0                    |                     |
| <b>Total SBN01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For SBN01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                     |
| SBS18 On 23/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.09443          |                   |            |  | 0.00                         | 0                    |                     |
| <b>Total SBS18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For SBS18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                     |
| SBS19 On 23/06/2021 Spot Bond  |        |            | 4.66000   | 105.63826 | 4.66000            | 105.62497          |                   |            |  | 0.00                         | 0                    |                     |
| <b>Total SBS19 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For SBS19</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>             |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded     | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|---------------------|
| SBS20 On 15/05/2026 Spot Bond |        |            | 6.95000   | 116.33157 | 6.95000            | 116.30998          |                   |            | 6,346,601,000,000.00         | 913,180,000          | 456,590,00          |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>6,346,601,000,000.00</b>  | <b>913,180,000</b>   | <b>456,590,00</b>   |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |            | <b>6,346,601,000,000.00</b>  | <b>913,180,000</b>   | <b>456,590,00</b>   |
| SBS21 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 104.28517          |                   |            | 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 |        |            | 5.68500   | 118.35470 | 5.68500            | 118.33648          |                   |            | 0.00                         | 0                    |                     |
| <b>Total SBS27 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For SBS27</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| SBS3 On 25/05/2026 Spot Bond  |        |            | 7.07000   | 106.48892 | 7.07000            | 106.46881          |                   |            | 671,367,200,000.00           | 94,960,000           | 47,480,00           |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>671,367,200,000.00</b>    | <b>94,960,000</b>    | <b>47,480,00</b>    |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |            | <b>671,367,200,000.00</b>    | <b>94,960,000</b>    | <b>47,480,00</b>    |
| SBS31 On 12/06/2027 Spot Bond |        |            | 7.54000   | 112.81218 | 7.54000            | 112.78937          |                   |            | 66,526,928,000,000.00        | 8,823,200,000        | 3,676,600,00        |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>66,526,928,000,000.00</b> | <b>8,823,200,000</b> | <b>3,676,600,00</b> |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |            | <b>66,526,928,000,000.00</b> | <b>8,823,200,000</b> | <b>3,676,600,00</b> |
| SBS34 On 19/09/2024 Spot Bond |        |            | 6.02500   | 118.10031 | 6.02500            | 118.08126          |                   |            | 0.00                         | 0                    |                     |
| <b>Total SBS34 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For SBS34</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| SBS38 On 29/01/2025 Spot Bond |        |            | 6.29000   | 115.11731 | 6.29000            | 115.09773          |                   |            | 0.00                         | 0                    |                     |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| SBS39 On 29/01/2030 Spot Bond |        |            | 8.62500   | 111.45806 | 8.62500            | 111.43220          |                   |            | 1,621,500,000,000.00         | 188,000,000          | 94,000,00           |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,621,500,000,000.00</b>  | <b>188,000,000</b>   | <b>94,000,00</b>    |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            | <b>1,621,500,000,000.00</b>  | <b>188,000,000</b>   | <b>94,000,00</b>    |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 4.65500   | 106.46133 | 4.65500            | 106.44802          |                   |            | 14,896,000,000.00            | 3,200,000            |                     |
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>14,896,000,000.00</b>     | <b>3,200,000</b>     |                     |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   |            | <b>14,896,000,000.00</b>     | <b>3,200,000</b>     |                     |
| SBS40 On 12/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.47158          |                   |            | 0.00                         | 0                    |                     |
| <b>Total SBS40 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| <b>Total For SBS40</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>             |                     |
| SBS41 On 12/11/2022 Spot Bond |        |            | 5.04000   | 112.45293 | 5.04000            | 112.43772          |                   |            | 596,736,000,000.00           | 118,400,000          |                     |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>596,736,000,000.00</b>    | <b>118,400,000</b>   |                     |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   |            | <b>596,736,000,000.00</b>    | <b>118,400,000</b>   |                     |
| SBS42 On 12/11/2025 Spot Bond |        |            | 6.67500   | 119.38166 | 6.67500            | 119.36036          |                   |            | 1,195,893,000,000.00         | 179,160,000          | 89,580,00           |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>1,195,893,000,000.00</b>  | <b>179,160,000</b>   | <b>89,580,00</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 SBS42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>1,195,893,000,000.00</b> | <b>179,160,000</b>   | <b>89,580,000</b>    |
| SBS43 On 12/11/2027 Spot Bond |        |            | 7.66500   | 119.32127 | 7.66500            | 119.29688          |                   |            |  | 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>             |                      |
| SBS45 On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 101.65223          |                   |            |  | 0.00                        | 0                    |                      |
| <b>Total SBS45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| <b>Total For SBS45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| SBS46 On 15/02/2023 Spot Bond |        |            | 5.14000   | 117.60556 | 5.14000            | 117.58917          |                   |            |  | 0.00                        | 0                    |                      |
| <b>Total SBS46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| <b>Total For SBS46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| SBS47 On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.58783          |                   |            |  | 0.00                        | 380,000,000          | 190,000,000          |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>380,000,000</b>   | <b>190,000,000</b>   |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>380,000,000</b>   | <b>190,000,000</b>   |
| SBS49 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 102.02567          |                   |            |  | 0.00                        | 0                    |                      |
| <b>Total SBS49 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| <b>Total For SBS49</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| SBS50 On 31/01/2022 Spot Bond |        |            | 4.71000   | 111.30873 | 4.71000            | 111.29449          |                   |            |  | 0.00                        | 0                    |                      |
| <b>Total SBS50 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| <b>Total For SBS50</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| SBS51 On 31/01/2024 Spot Bond |        |            | 5.66500   | 5.66500   | 5.66500            | 117.48311          |                   |            |  | 0.00                        | 0                    |                      |
| <b>Total SBS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| <b>Total For SBS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| SBS52 On 29/01/2030 Spot Bond |        |            |           |           | 0.00000            | 102.44343          |                   |            |  | 0.00                        | 0                    |                      |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 103.64660          |                   |            |  | 0.00                        | 0                    |                      |
| <b>Total SBS53 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| <b>Total For SBS53</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| SBS55 On 12/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.60974          |                   |            |  | 0.00                        | 4,400,000,000        | 1,600,000,000        |
| <b>Total SBS55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>4,400,000,000</b> | <b>1,600,000,000</b> |
| <b>Total For SBS55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>4,400,000,000</b> | <b>1,600,000,000</b> |
| SBS56 On 12/06/2022 Spot Bond |        |            | 4.82500   | 108.25385 | 4.82500            | 108.23975          |                   |            |  | 0.00                        | 0                    |                      |
| <b>Total SBS56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| <b>Total For SBS56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                 | <b>0</b>             |                      |
| SBS57 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.75215          |                   |            |  | 0.00                        | 0                    |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| <b>Total SBS57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBS57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBS58 On 12/06/2027 Spot Bond |        |            |           |           | 0.00000            | 103.37536          |                   |            |  | 0.00        | 1,608,600,000        | 1,500,000,00        |
| <b>Total SBS58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,608,600,000</b> | <b>1,500,000,00</b> |
| <b>Total For SBS58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,608,600,000</b> | <b>1,500,000,00</b> |
| SBS59 On 09/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.18823          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBS59 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBS59</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBS60 On 18/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77366          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBS60 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBS60</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBS62 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.63051          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBS62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBS62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBS63 On 31/01/2026 Spot Bond |        |            |           |           | 0.00000            | 101.16176          |                   |            |  | 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            | 101.02358          |                   |            |  | 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            | 99.50133           |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBS65 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBS65</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBS66 On 26/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.33102          |                   |            |  | 0.00        | 80,000,000           | 40,000,00           |
| <b>Total SBS66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b>    | <b>40,000,00</b>    |
| <b>Total For SBS66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>80,000,000</b>    | <b>40,000,00</b>    |
| SBS67 On 26/06/2029 Spot Bond |        |            |           |           | 0.00000            | 99.84027           |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBS67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBS67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBS68 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.83273          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBS68 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBS68</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| SBS69 On 02/12/2034 Spot Bond |        |            |           |           | 0.00000            | 100.69582          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total SBS69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For SBS69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SBSI11 On 07/12/2023 Spot Bond |        |            | 4.01000   | 294.81073 | 4.01000            | 294.82822          |                   |            |  | 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 |        |            | 5.93000   | 5.93000   | 5.93000            | 184.17530          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBSI14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBSI14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT101 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 103.02134          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 103.00666          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT103 On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 96.59122           |                   |            |  | 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>         |                     |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.76851          |                   |            |  | 0.00        | 0                | 1,000,000,00        |
| <b>Total SBT201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For SBT201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| SBT202 On 03/12/2023 Spot Bond |        |            |           |           | 0.00000            | 96.90957           |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT203 On 03/12/2023 Spot Bond |        |            | 7.06000   | 111.08644 | 7.06000            | 111.06538          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT203 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT203</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT204 On 16/04/2024 Spot Bond |        |            |           |           | 0.00000            | 99.98353           |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT206 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 95.20198           |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBT206 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBT206</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBT207 On 25/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.45308          |                   |            |  | 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>         |                     |
| SGI004 On 20/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.06757          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SGI004 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 SGI004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SGI005 On 10/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.07436          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SGI005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SGI005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SGI006 On 11/07/2022 Spot Bond |        |            |           |           | 0.00000            | 98.15776           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SGI006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SGI006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SHI02 On 01/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SHI02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SHI02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SHS11U On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SHS11U/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SHS11U/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SLI4 On 15/08/2021 Spot Bond   |        |            |           |           | 0.00000            | 101.91234          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SLI4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SLI4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SLRA2 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.13983          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SLRA2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SLRA2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SLRA3 On 15/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.05335          |                   |            |  | 0.00        | 140,000,000        | 70,000,000        |
| <b>Total SLRA3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>70,000,000</b> |
| <b>Total For SLRA3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>140,000,000</b> | <b>70,000,000</b> |
| SLRA4 On 15/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.10163          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SLRA4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SLRA4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SLRA5 On 15/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.35502          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SLRA5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SLRA5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SLRB2 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.18135          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SLRB2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SLRB2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SLRB3 On 15/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.18462          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SLRB3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SLRB3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SLRB4 On 15/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.19299          |                   |            |  | 0.00        | 0                  |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| <b>Total SLRB4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For SLRB4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| SLRB5 On 15/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.10998          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total SLRB5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For SLRB5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| SLRC2 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.33406          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total SLRC2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For SLRC2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| SLRC3 On 15/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.25600          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total SLRC3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For SLRC3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| SLRC4 On 15/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.29260          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total SLRC4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For SLRC4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| SLRC5 On 15/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.08436          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total SLRC5 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For SLRC5</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| SNT02 On 12/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.72036          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total SNT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For SNT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| SNT03 On 12/04/2023 Spot Bond  |        |            | 6.81000   | 115.24197 | 6.81000            | 115.22089          |                   |            |  | 0.00        | 0                  | 4,050,000,00        |
| <b>Total SNT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,050,000,00</b> |
| <b>Total For SNT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>4,050,000,00</b> |
| SNT04 On 27/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.51386          |                   |            |  | 0.00        | 100,000,000        | 50,000,00           |
| <b>Total SNT04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b>    |
| <b>Total For SNT04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>100,000,000</b> | <b>50,000,00</b>    |
| SOLB0 On 12/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 92.86920           |                   |            |  | 0.00        | 0                  | 818,400,00          |
| <b>Total SOLB01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>818,400,00</b>   |
| <b>Total For SOLB01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>818,400,00</b>   |
| SPDA10 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 101.21009          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total SPDA10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For SPDA10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| SPDA11 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.94560          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total SPDA11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For SPDA11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SPDA1: On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 101.76946          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPDA12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPDA12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPDA1: On 21/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.89970          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPDA13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPDA13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPDA8 On 21/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.95167          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPDA8 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPDA8</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPG00: On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.27112          |                   |            |  | 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            | 100.48427          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPG005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPG005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPG00: On 18/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.54355          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPG006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPG006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPG00: On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43029          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPG007 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPG007</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPG00: On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.13607           |                   |            |  | 0.00        | 0                |            |
| <b>Total SPG008 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPG008</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPG00: On 15/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.11233          |                   |            |  | 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>         |            |
| SPGC0 On 15/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 99.89051           |                   |            |  | 0.00        | 0                |            |
| <b>Total SPGC01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPGC01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SS039L On 18/01/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SS039U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SS039U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SS044L On 16/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SS044U 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 SS044U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SS046L On 15/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SS046U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SS046U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SS052L On 25/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SS052U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SS052U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SS053L On 12/01/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SS053U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SS053U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SS054L On 22/03/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SS054U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SS054U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SS055L On 05/09/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SS055U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SS055U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SS056L On 13/11/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SS056U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SS056U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SS057L On 22/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SS057U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SS057U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SS058L On 19/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SS058U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SS058U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSA07 On 15/05/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.23913          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSA07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSA07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN00 On 31/03/2021 Spot Bond  |        |            | 5.62500   | 102.73190 | 5.62500            | 102.71632          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN00 On 31/03/2021 Spot Bond  |        |            | 5.62500   | 102.73190 | 5.62500            | 102.71632          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN005 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN005</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN01 On 31/01/2025 Spot Bond  |        |            | 5.39500   | 5.39500   | 5.39500            | 129.83184          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN01: On 21/12/2026 Spot Bond |        |            | 9.24000   | 106.71209 | 9.24000            | 106.68575          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN02: On 28/02/2031 Spot Bond |        |            | 11.79000  | 74.01288  | 11.79000           | 73.98998           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN02: On 07/12/2023 Spot Bond |        |            |           |           | 0.00000            | 96.79197           |                   |            |  | 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>         |            |
| SSN03: On 17/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.08185          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN035 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN035</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN03: On 01/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.80684          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN03: On 26/01/2021 Spot Bond |        |            | 9.55000   | 9.55000   | 9.55000            | 104.48003          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04: On 13/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.02935          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04: On 13/10/2023 Spot Bond |        |            | 6.36000   | 112.42159 | 6.36000            | 112.40235          |                   |            |  | 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 |        |            | 5.65000   | 94.32278  | 5.65000            | 94.32419           |                   |            |  | 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            | 99.65658           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN04: On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.48723          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SSN04: On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.68298          |                   |            |  | 0.00        | 0                | 2,500,000,00        |
| <b>Total SSN047 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| <b>Total For SSN047</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,500,000,00</b> |
| SSN05: On 08/12/2023 Spot Bond |        |            | 3.92000   | 3.92000   | 3.92000            | 295.64503          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN05: On 26/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.26929          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN05: On 26/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.30823          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN052 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN052</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN05: On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.39437          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN05: On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.28344          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN055 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN055</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN05: On 19/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN05: On 19/01/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN058 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN058</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN06: On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.12417          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN060 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN060</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN06: On 31/03/2028 Spot Bond |        |            | 5.65000   | 5.65000   | 5.65000            | 167.15402          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN061 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SSN061</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SSN06: On 31/01/2025 Spot Bond |        |            | 4.78000   | 4.78000   | 4.78000            | 133.22875          |                   |            |  | 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 |        |            | 5.85000   | 5.85000   | 5.85000            | 91.90899           |                   |            |  | 0.00        | 0                |                     |
| <b>Total SSN063 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 SSN063</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06 On 31/03/2029 Spot Bond |        |            | 5.29000   | 5.29000   | 5.29000            | 91.43031           |                   |            |  | 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 |        |            | 5.61000   | 5.61000   | 5.61000            | 167.60207          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN065 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN065</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06 On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.80698          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN068 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN068</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN06 On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.79262          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN069 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN069</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.75731          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN070 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN070</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07 On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.49973          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN073 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN073</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07 On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.48834          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN074 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN074</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07 On 15/06/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <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            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN076 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN076</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN07 On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.42960          |                   |            |  | 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            | 100.03010          |                   |            |  | 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>         |            |
| SSN07 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 78.19800           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SSN079 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN079</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08( On 16/08/2020 Spot Bond |        |            |           |           | 0.00000            | 104.08512          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN080 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN080</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08( On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.84574          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN081 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN081</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08( On 12/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.58172          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN082 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN082</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08( On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 101.29875          |                   |            |  | 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 |        |            | 5.80500   | 5.80500   | 5.80500            | 186.51006          |                   |            |  | 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 23/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN085 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN085</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08( On 23/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN086 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN086</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08( On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 99.02527           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN089 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN089</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN09( On 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.26996          |                   |            |  | 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 31/01/2030 Spot Bond |        |            |           |           | 0.00000            | 101.26150          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN095 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN095</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN09( On 28/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.62957          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN096 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN098 On 28/02/2027 Spot Bond |        |            |           |           | 0.00000            | 100.65952          |                   |            |  | 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>         |            |
| SSN099 On 07/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.62299          |                   |            |  | 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>         |            |
| SSN100 On 31/01/2030 Spot Bond |        |            | 10.14500  | 90.16722  | 10.14500           | 90.71926           |                   |            |  | 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>         |            |
| SSN101 On 28/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.69202          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 8.76000   | 103.59435 | 8.76000            | 103.57008          |                   |            |  | 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>         |            |
| T13A11 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.10905          |                   |            |  | 0.00        | 0                |            |
| <b>Total T13A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T13A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T13A12 On 21/08/2020 Spot Bond |        |            | 5.50500   | 104.64681 | 5.50500            | 104.63111          |                   |            |  | 0.00        | 0                |            |
| <b>Total T13A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T13A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T13A15 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.96656          |                   |            |  | 0.00        | 0                |            |
| <b>Total T13A15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T13A15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T13A16 On 21/08/2020 Spot Bond |        |            | 5.60500   | 104.57688 | 5.60500            | 104.56090          |                   |            |  | 0.00        | 0                |            |
| <b>Total T13A16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T13A16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T13A19 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.96265          |                   |            |  | 0.00        | 0                |            |
| <b>Total T13A19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T13A19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T13A20 On 21/08/2020 Spot Bond |        |            | 5.55500   | 104.29856 | 5.55500            | 104.28278          |                   |            |  | 0.00        | 0                |            |
| <b>Total T13A20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For T13A20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| T13A21 On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.88300          |                   |            |  | 0.00        | 0                |            |
| <b>Total T13A21 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 T13A21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| T14A11 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.94756          |                   |            |  | 0.00        | 0                |                      |
| <b>Total T14A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For T14A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| T14A12 On 21/11/2021 Spot Bond |        |            | 8.55000   | 102.12102 | 8.55000            | 102.09779          |                   |            |  | 0.00        | 0                |                      |
| <b>Total T14A12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For T14A12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| T14A13 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.65462          |                   |            |  | 0.00        | 0                |                      |
| <b>Total T14A13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For T14A13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| T15OM On 21/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.81879          |                   |            |  | 0.00        | 0                |                      |
| <b>Total T15OM4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For T15OM4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| T16OM On 21/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.81811          |                   |            |  | 0.00        | 0                |                      |
| <b>Total T16OM1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For T16OM1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TFS142 On 28/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.41951          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TFS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TFS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TFS145 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.98586           |                   |            |  | 0.00        | 0                |                      |
| <b>Total TFS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TFS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TFS147 On 12/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.08588          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TFS147 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TFS147</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TFS148 On 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70367          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TFS148 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TFS148</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TFS149 On 31/10/2021 Spot Bond |        |            |           |           | 0.00000            | 101.23880          |                   |            |  | 0.00        | 0                |                      |
| <b>Total TFS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For TFS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| TFS151 On 30/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.63556          |                   |            |  | 0.00        | 0                | 20,000,000,00        |
| <b>Total TFS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,00</b> |
| <b>Total For TFS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,000,00</b> |
| TFS153 On 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 99.95387           |                   |            |  | 0.00        | 0                |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TFS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS154 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.71817           |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS155 On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.15545          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS155 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS155</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS156 On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.78726          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS156 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS156</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS157 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.94760          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS158 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.08131          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS159 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 98.43833           |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS160 On 27/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70318          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS160 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS160</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS161 On 27/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20301          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS162 On 27/05/2022 Spot Bond |        |            |           |           | 0.00000            | 99.54771           |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS163 On 22/10/2022 Spot Bond |        |            |           |           | 0.00000            | 99.54771           |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS164 On 22/10/2024 Spot Bond |        |            |           |           | 0.00000            | 99.90839           |                   |            |  | 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>         |            |
| TH10A7 On 18/10/2038 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total TH10A7 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH10A7</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH13A On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 100.96282          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13A On 21/08/2020 Spot Bond |        |            | 5.92500   | 104.05194 | 5.92500            | 104.03515          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13A On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.07146          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13A On 21/08/2020 Spot Bond |        |            | 4.74000   | 104.32726 | 4.74000            | 104.31378          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.01503          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.01653          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.05992          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13B3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13B3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.01863          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13B4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13B4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13B On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.01054          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13B5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13B5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13C On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.11975          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13C On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.13172          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13C2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13C On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.13471          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13C3 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 TH13C3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13C On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.16461          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13C4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13C4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13C On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.20198          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13C5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13C5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13D On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.61244          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13D On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.61244          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13D2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13D2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13D On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.65715          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13D3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13D3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13D On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.63479          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13D4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13D4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH13D On 21/08/2020 Spot Bond |        |            |           |           | 0.00000            | 101.64225          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH13D5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH13D5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14A On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.96851          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14A On 21/11/2021 Spot Bond |        |            | 5.35500   | 107.61177 | 5.35500            | 107.59633          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14A On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.81806          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14A On 21/11/2021 Spot Bond |        |            | 5.51500   | 106.32586 | 5.51500            | 106.31014          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14B On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.05974          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TH14B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.27422          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.99693          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.78033          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.88142          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.08665          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 101.58207          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 103.19163          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 102.77952          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A: On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.91324          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.91728          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A: On 21/11/2022 Spot Bond |        |            | 9.82000   | 9.82000   | 9.82000            | 101.44309          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details                           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH15A <sup>4</sup> On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.97863          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A4 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A4</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A <sup>5</sup> On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77663          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A5 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A5</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A <sup>7</sup> On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.88167          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A7 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A7</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A <sup>8</sup> On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.89672          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A8 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A8</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15B <sup>1</sup> On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.96558          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15B1 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15B1</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15B <sup>2</sup> On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.39289          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15B2 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15B2</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15B <sup>3</sup> On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.49021          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15B3 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15B3</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15C <sup>1</sup> On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.03590          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C1 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C1</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15C <sup>2</sup> On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.67133          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C2 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C2</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15C <sup>3</sup> On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.99999          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C3 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C3</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15D <sup>1</sup> On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 103.05929          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15D1 SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15D1</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15D <sup>2</sup> On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.92552          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15D2 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 TH15D2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15D: On 21/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.31833          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15D3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15D3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.87424          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.90270          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A: On 21/08/2024 Spot Bond  |        |            | 8.49000   | 103.39127 | 8.49000            | 103.36766          |                   |            |  | 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>         |            |
| TH16B: On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.93863          |                   |            |  | 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>         |            |
| TH16C: On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.98502          |                   |            |  | 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>         |            |
| TH16D: On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.30637          |                   |            |  | 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>         |            |
| TL20/R: On 25/11/2020 Spot Bond |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL20/R207 SPOT</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL20/R207</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL21U: On 09/12/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL21U SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL21U</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL22: On 04/03/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.62933          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL22 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL22</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL23: On 05/09/2022 Spot Bond   |        |            |           |           | 0.00000            | 100.31601          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL23 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TL23</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL24: On 05/09/2022 Spot Bond   |        |            | 6.13000   | 109.00404 | 6.13000            | 108.98615          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value             | Contracts Traded    | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------------|---------------------|------------|
| <b>Total TL24 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>            |            |
| <b>Total For TL24</b>          |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>            |            |
| TL25 On 04/09/2024 Spot Bond   |        |            | 7.41000   | 111.04256 | 7.41000            | 111.02061          |                   |            |                          | 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            | 101.82643          |                   |            |                          | 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            | 100.85031          |                   |            |                          | 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   |        |            | 8.91500   | 103.47364 | 8.91500            | 103.44898          |                   |            |                          | 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            | 99.86518           |                   |            |                          | 0.00              | 0                   |            |
| <b>Total TL29 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>            |            |
| <b>Total For TL29</b>          |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>            |            |
| TL30 On 10/06/2024 Spot Bond   |        |            |           |           | 0.00000            | 99.87421           |                   |            |                          | 0.00              | 0                   |            |
| <b>Total TL30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>            |            |
| <b>Total For TL30</b>          |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>            |            |
| TL31 On 10/06/2026 Spot Bond   |        |            |           |           | 0.00000            | 100.55423          |                   |            |                          | 0.00              | 0                   |            |
| <b>Total TL31 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>            |            |
| <b>Total For TL31</b>          |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>            |            |
| TL32 On 09/02/2027 Spot Bond   |        |            |           |           | 0.00000            | 101.15448          |                   |            |                          | 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>            |            |
| TLC09 On 17/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.38488          |                   |            |                          | 0.00              | 0                   |            |
| <b>Total TLC09 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>            |            |
| <b>Total For TLC09</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>            |            |
| TN20 On 17/09/2020 Spot Bond   |        |            | 4.06000   | 104.51757 | 4.06000            | 104.50603          |                   |            | 97,034,000,000.00        | 23,900,000        | 9,932,600,00        |            |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>97,034,000,000.00</b> | <b>23,900,000</b> | <b>9,932,600,00</b> |            |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   |            | <b>97,034,000,000.00</b> | <b>23,900,000</b> | <b>9,932,600,00</b> |            |
| TN20/R On 17/09/2020 Spot Bond |        |            | 100.00000 | 89.75759  | 100.00000          | 89.54836           |                   |            | 0.00                     | 0                 |                     |            |
| <b>Total TN20/R208 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          |                     |            |
| <b>Total For TN20/R208</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>0</b>          |                     |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded      | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|----------------------|
| TN21U On 13/05/2021 Spot Bond  |        |            | 100.00000 | 57.25318  | 100.00000          | 57.12717           |                   |            |                              | 0.00                 | 0                     |                      |
| <b>Total TN21U SPOT</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |                      |
| <b>Total For TN21U</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |                      |
| TN23 On 06/11/2023 Spot Bond   |        |            | 7.14000   | 112.67526 | 7.14000            | 112.65379          |                   |            | 38,650,962,000,000.00        | 5,413,300,000        | 9,478,070,000         |                      |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>18,650,962,000,000.00</b> | <b>5,413,300,000</b> | <b>9,478,070,000</b>  |                      |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            | <b>18,650,962,000,000.00</b> | <b>5,413,300,000</b> | <b>9,478,070,000</b>  |                      |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 18.73393  | 100.00000          | 18.69269           |                   |            |                              | 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   |        |            | 9.38000   | 104.32327 | 9.38000            | 104.29701          |                   |            | 1,233,470,000,000.00         | 131,500,000          | 38,804,741,700        |                      |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,233,470,000,000.00</b>  | <b>131,500,000</b>   | <b>38,804,741,700</b> |                      |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            | <b>1,233,470,000,000.00</b>  | <b>131,500,000</b>   | <b>38,804,741,700</b> |                      |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 14.66540  | 100.00000          | 14.63277           |                   |            |                              | 0.00                 | 0                     |                      |
| <b>Total TN25/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |                      |
| <b>Total For TN25/R186</b>     |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |                      |
| TN27 On 14/11/2027 Spot Bond   |        |            | 9.74000   | 97.17123  | 9.74000            | 97.14612           |                   |            | 9,706,884,000,000.00         | 996,600,000          | 16,461,450,900        |                      |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>9,706,884,000,000.00</b>  | <b>996,600,000</b>   | <b>16,461,450,900</b> |                      |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            | <b>9,706,884,000,000.00</b>  | <b>996,600,000</b>   | <b>16,461,450,900</b> |                      |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 10.46446  | 100.00000          | 10.44143           |                   |            |                              | 0.00                 | 0                     |                      |
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |                      |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |                      |
| TN30 On 09/10/2030 Spot Bond   |        |            | 11.20500  | 98.54607  | 11.20500           | 98.51672           |                   |            | 9,241,884,000,000.00         | 824,800,000          | 2,124,800,000         |                      |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>9,241,884,000,000.00</b>  | <b>824,800,000</b>   | <b>2,124,800,000</b>  |                      |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            | <b>9,241,884,000,000.00</b>  | <b>824,800,000</b>   | <b>2,124,800,000</b>  |                      |
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 120.03123 | 8.00000            | 120.00550          |                   |            |                              | 0.00                 | 0                     |                      |
| <b>Total TN30/R2030 SPOT</b>   |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |                      |
| <b>Total For TN30/R2030</b>    |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |                      |
| TN40 On 09/10/2040 Spot Bond   |        |            | 12.86000  | 87.74724  | 12.86000           | 87.71737           |                   |            |                              | 0.00                 | 0                     | 2,900,000,000        |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              | <b>2,900,000,000</b> |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              | <b>2,900,000,000</b> |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 102.84340 | 10.75000           | 102.81398          |                   |            |                              | 0.00                 | 0                     |                      |
| <b>Total TN40/R214 SPOT</b>    |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |                      |
| <b>Total For TN40/R214</b>     |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>              |                      |
| TNF25L On 14/02/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |                              | 0.00                 | 0                     |                      |
| <b>Total TNF25U 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 TNF25U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TPDA0 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 107.12600 | 10.00000           | 107.09800          |                   |            |  | 0.00        | 0                |            |
| <b>Total TPDA01/JIBAR SPOT</b> |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TPDA01/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TPDA0 On 30/11/2020 Spot Bond  |        |            | 6.37000   | 102.30642 | 6.37000            | 102.28899          |                   |            |  | 0.00        | 0                |            |
| <b>Total TPDA08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TPDA08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA2A On 14/12/2020 Spot Bond  |        |            | 5.85500   | 102.35573 | 5.85500            | 102.33971          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA2A On 14/12/2020 Spot Bond  |        |            | 5.65500   | 5.65500   | 5.65500            | 102.43275          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA2A6 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA2A6</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA2B On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.54534          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA2B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA2B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA2B On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.56566          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA2B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA2B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA2C On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.26393          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA2C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA2C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA2C On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.68337          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA2C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA2C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA2D On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.89375          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA2D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA2D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA2D On 14/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.89375          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA2D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA2D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3A On 14/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.07803          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3A2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3A2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3A On 14/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.10005          |                   |            |  | 0.00        | 0                |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TRA3A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3A On 14/11/2022 Spot Bond |        |            | 6.07000   | 107.86983 | 6.07000            | 107.85230          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3A On 14/11/2020 Spot Bond |        |            |           |           | 0.00000            | 101.06959          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3A On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.08653          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3B On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.35835          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3B On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.32292          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 99.61430           |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02902          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2024 Spot Bond |        |            | 6.36000   | 109.31428 | 6.36000            | 111.74345          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.02451          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.02771          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A6 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A6</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.02902          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TRA4A On 13/04/2024 Spot Bond |        |            | 8.62000   | 102.19116 | 8.62000            | 102.16760          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA4A8 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA4A8</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4B On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.03455          |                   |            |  | 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            | 100.03455          |                   |            |  | 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>         |            |
| TRQ11 On 15/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRQ11U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRQ11U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRQ12 On 15/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRQ12U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRQ12U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRQ13 On 15/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRQ13U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRQ13U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRQ14 On 15/05/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRQ14U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRQ14U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSE03 On 31/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSE03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSE03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSG01 On 30/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSG01U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSG01U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSG02 On 30/11/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSG02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSG02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSG03 On 30/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSG03U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSG03U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSG04 On 30/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSG04U 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 TSG04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSG05l On 30/11/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSG05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSG05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSG06l On 30/11/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSG06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSG06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSG07l On 30/11/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSG07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSG07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSG08l On 30/11/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSG08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSG08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP23e On 13/08/2020 Spot Bond |        |            |           |           | 0.00000            | 106.20509          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP235</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP23e On 08/10/2020 Spot Bond |        |            |           |           | 0.00000            | 98.29463           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP238 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP238</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24c On 12/11/2020 Spot Bond |        |            |           |           | 0.00000            | 97.56617           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP240 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP240</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24c On 10/09/2020 Spot Bond |        |            |           |           | 0.00000            | 98.92434           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24c On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 95.62392           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP243 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP243</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24c On 18/03/2021 Spot Bond |        |            |           |           | 0.00000            | 95.47547           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP244 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP244</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24e On 08/04/2021 Spot Bond |        |            |           |           | 0.00000            | 95.28845           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP245 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP245</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP24e On 22/10/2020 Spot Bond |        |            |           |           | 0.00000            | 98.41349           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TSP246 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP246</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP247 On 22/04/2021 Spot Bond |        |            |           |           | 0.00000            | 95.60188           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP247 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP247</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.45044          |                   |            |  | 0.00        | 0                |            |
| <b>Total TU1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TU1A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1B11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.81958          |                   |            |  | 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            | 102.90410          |                   |            |  | 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>         |            |
| TUHF0 On 24/10/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.69300          |                   |            |  | 0.00        | 0                |            |
| <b>Total TUHF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TUHF02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC33 On 20/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.22049          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC334 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC334</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC33 On 27/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.16642          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC335 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC335</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC33 On 30/07/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.09319          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC336 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC336</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC33 On 13/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.88252          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC33 On 19/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.79066          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC338 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC338</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TWC33 On 26/08/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.62532          |                   |            |  | 0.00        | 0                |            |
| <b>Total TWC339 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TWC339</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| TWC34 On 07/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.51480          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TWC340 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TWC340</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TWC34 On 11/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.06062          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TWC341 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TWC341</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TWC34 On 08/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TWC342 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For TWC342</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| UG21 On 02/03/2021 Spot Bond  |        |            | 6.32000   | 106.60421 | 6.32000            | 106.58618          |                   |            |  | 0.00        | 0                |                     |
| <b>Total UG21 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For UG21</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| UG26 On 09/03/2026 Spot Bond  |        |            | 9.89000   | 109.97152 | 9.89000            | 109.94268          |                   |            |  | 0.00        | 0                | 2,388,693,20        |
| <b>Total UG26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,388,693,20</b> |
| <b>Total For UG26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,388,693,20</b> |
| VCJA1 On 20/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total VCJA1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For VCJA1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| VCJA2 On 20/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total VCJA2U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For VCJA2U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| VCJA3 On 20/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total VCJA3U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For VCJA3U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| VCJA4 On 20/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total VCJA4U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For VCJA4U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| VCJA5 On 20/07/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total VCJA5U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For VCJA5U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| VCJA6 On 20/10/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total VCJA6U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For VCJA6U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| VCJA7 On 20/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total VCJA7U 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 VCJA7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCJA8l On 20/04/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCJA8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCJA8U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCJA9l On 20/07/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCJA9U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCJA9U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCJB1l On 20/07/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCJB1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCJB1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCJB2l On 20/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCJB2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCJB2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCJB3l On 20/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCJB3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCJB3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCJB4l On 20/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCJB4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCJB4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCJB5l On 20/07/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCJB5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCJB5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCJB6l On 20/10/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCJB6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCJB6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCJB7l On 20/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCJB7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCJB7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCJB8l On 20/04/2047 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCJB8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCJB8U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCJB9l On 20/07/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCJB9U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCJB9U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPA1l On 20/07/2025 Spot Bond |        |            | 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 VCPA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPA1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPA21 On 20/10/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPA2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPA2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPA31 On 20/01/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPA3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPA3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPA41 On 20/04/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPA4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPA4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPA51 On 20/07/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPA5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPA5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPA61 On 20/10/2026 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPA6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPA6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPA71 On 20/01/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPA7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPA7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPA81 On 20/04/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPA8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPA8U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPA91 On 20/07/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPA9U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPA9U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPB1 On 20/07/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPB1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPB1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPB2 On 20/10/2025 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPB2U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPB2U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPB3 On 20/01/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPB3U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPB3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| VCPB4 On 20/04/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPB4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPB4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPB5 On 20/07/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPB5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPB5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPB6 On 20/10/2026 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPB6U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPB6U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPB7 On 20/01/2027 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPB7U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPB7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPB8 On 20/04/2027 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPB8U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPB8U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPB9 On 20/07/2027 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VCPB9U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPB9U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJA03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJA03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJA04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJA04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJA05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJA05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJA06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJA06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJA06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJA07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJA07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJA07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJA08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJA08U 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 VJA08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJA09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJA09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJA09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJA10L On 20/10/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJA10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJA10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJA11L On 20/01/2028 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJA11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJA11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJA12L On 20/04/2028 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJA12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJA12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJB03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJB04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJB05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJB06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJB06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJB06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJB07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJB07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJB07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJB08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJB08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJB08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJB09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VJB09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VJB09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VJB10L On 20/10/2027 Spot Bond |        |            | 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 VJB10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For VJB10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| VJB11L On 20/01/2028 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total VJB11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For VJB11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| VJB12L On 20/04/2028 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total VJB12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For VJB12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| VKE10 On 08/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 99.64508           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total VKE10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For VKE10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| VKE11 On 20/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.92663           |                   |            |  | 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>           |                    |
| VKE12 On 03/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.48794          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total VKE12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For VKE12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| VKE13 On 27/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.85210          |                   |            |  | 0.00        | 600,000,000        | 300,000,000        |
| <b>Total VKE13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| <b>Total For VKE13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b> | <b>300,000,000</b> |
| VKE14 On 27/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.92474          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total VKE14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For VKE14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| VKE15 On 14/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.05612          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total VKE15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For VKE15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| VKE16 On 14/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.08985          |                   |            |  | 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>           |                    |
| VPA03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total VPA03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For VPA03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| VPA04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total VPA04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For VPA04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| VPA05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPA05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPA05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPA06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPA06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPA06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPA07L On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPA07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPA07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPA08L On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPA08U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPA08U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPA09L On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPA09U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPA09U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPA10L On 20/10/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPA10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPA10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPA11L On 20/01/2028 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPA11U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPA11U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPA12L On 20/04/2028 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPA12U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPA12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPB03L On 20/10/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPB03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPB03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPB04L On 20/01/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPB04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPB04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPB05L On 20/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPB05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPB05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPB06L On 20/07/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPB06U 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 VPB06U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPB07 On 20/10/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPB07U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPB07U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPB08 On 20/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPB08U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPB08U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPB09 On 20/04/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPB09U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPB09U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPB10 On 20/10/2027 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPB10U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPB10U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPB11 On 20/01/2028 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPB11U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPB11U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPB12 On 20/04/2028 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VPB12U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VPB12U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VR862 On 11/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VR862U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VR862U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VR865 On 27/01/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VR865U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VR865U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VR868 On 09/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VR868U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VR868U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VR869 On 10/09/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VR869U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VR869U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VR871 On 20/07/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VR871U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VR871U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VR872 On 19/08/2020 Spot Bond |        |            | 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 VR872U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| <b>Total For VR872U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| VR873L On 06/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |            |
| <b>Total VR873U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| <b>Total For VR873U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| VRI871 On 28/07/2020 Spot Bond |        |            |           |           | 0.00000            | 101.09884          |                   |            |  | 0.00        | 0                  |            |
| <b>Total VRI871 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| <b>Total For VRI871</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| WHL01 On 10/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.05769          |                   |            |  | 0.00        | 0                  |            |
| <b>Total WHL01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| <b>Total For WHL01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| WHL01 On 27/10/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |            |
| <b>Total WHL01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| <b>Total For WHL01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| WHL02 On 02/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.01396          |                   |            |  | 0.00        | 0                  |            |
| <b>Total WHL02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| <b>Total For WHL02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| WHL02 On 27/10/2022 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |            |
| <b>Total WHL02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| <b>Total For WHL02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| WHL03 On 02/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.87568           |                   |            |  | 0.00        | 687,800,000        |            |
| <b>Total WHL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>687,800,000</b> |            |
| <b>Total For WHL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>687,800,000</b> |            |
| WHL03 On 18/06/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |            |
| <b>Total WHL03U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| <b>Total For WHL03U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| WHL04 On 18/06/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |            |
| <b>Total WHL04U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| <b>Total For WHL04U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| WHL05 On 26/10/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |            |
| <b>Total WHL05U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| <b>Total For WHL05U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| WHL06 On 10/03/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                  |            |
| <b>Total WHL06U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |
| <b>Total For WHL06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value               | Contracts Traded       | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------------|-----------------------|
| WHL07 On 26/09/2020 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                      |                       |
| <b>Total WHL07U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                       |
| <b>Total For WHL07U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                       |
| WRS2L On 25/11/2029 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00                | 0                      |                       |
| <b>Total WRS2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                       |
| <b>Total For WRS2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                       |
| WSP5 On 28/05/2021 Spot Bond   |        |            | 4.88000   | 104.64361 | 4.88000            | 104.62990          |                   |            |  | 0.00                | 0                      |                       |
| <b>Total WSP5 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                       |
| <b>Total For WSP5</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                       |
| WSP5/I On 28/05/2021 Spot Bond |        |            | 100.00000 | 55.08221  | 100.00000          | 54.96096           |                   |            |  | 0.00                | 0                      |                       |
| <b>Total WSP5/R203 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                       |
| <b>Total For WSP5/R203</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>         | <b>0</b>               |                       |
| <b>Total for SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>1.06e+017</b>    | <b>517,767,288,200</b> | <b>356,677,637,44</b> |
| <b>Total for SPOT :</b>        |        |            |           |           |                    |                    |                   |            |  | <b>1.06e+017</b>    | <b>517,767,288,200</b> | <b>356,677,637,44</b> |
| <b>Total Futures</b>           |        |            |           |           |                    |                    |                   |            |  | <b>1.06e+017</b>    | <b>517,767,314,881</b> | <b>356,678,621,42</b> |
| <b>Total Options</b>           |        |            |           |           |                    |                    |                   |            |  | <b>1 127 000.32</b> | <b>696</b>             | <b>303,3€</b>         |
| <b>Grand Total:</b>            |        |            |           |           |                    |                    |                   |            |  | <b>1.06e+017</b>    | <b>517,767,315,577</b> | <b>356,678,924,7€</b> |