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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 02/09/2020

| 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 | 05/11/2020 | Bond Future |        |            | 11.82176  | 72.94027  | 11.86810           | 72.70195           |                   |            | 0.00        | 0                | 35            |
| ES33                     | On | 04/02/2021 | Bond Future |        |            | 12.09636  | 73.68822  | 12.14456           | 73.44841           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 06/05/2021 | Bond Future |        |            | 12.37376  | 70.69663  | 12.42398           | 70.45478           |                   |            | 0.00        | 0                |               |
| ES33                     | On | 05/08/2021 | Bond Future |        |            | 12.66690  | 71.46267  | 12.71935           | 71.21847           |                   |            | 0.00        | 0                |               |
| <b>Total ES33 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35</b>     |
| <b>Total For ES33</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>35</b>     |
| ES42                     | On | 05/11/2020 | Bond Future |        |            | 12.23583  | 72.22010  | 12.28585           | 71.93510           |                   |            | 0.00        | 0                | 4,76          |
| ES42                     | On | 04/02/2021 | Bond Future |        |            | 12.49132  | 72.96142  | 12.54349           | 72.67438           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 06/05/2021 | Bond Future |        |            | 12.75919  | 69.47904  | 12.81380           | 69.18937           |                   |            | 0.00        | 0                |               |
| ES42                     | On | 05/08/2021 | Bond Future |        |            | 13.03482  | 70.23231  | 13.09202           | 69.93973           |                   |            | 0.00        | 0                |               |
| <b>Total ES42 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,76</b>   |
| <b>Total For ES42</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,76</b>   |
| I2025                    | On | 05/11/2020 | Bond Future |        |            | 144.10855 | 144.10855 | 143.41813          | 143.41813          |                   |            | 0.00        | 0                | 4,14          |
| I2025                    | On | 04/02/2021 | Bond Future |        |            | 144.11276 | 144.11276 | 143.43079          | 143.43079          |                   |            | 0.00        | 0                |               |
| I2025                    | On | 06/05/2021 | Bond Future |        |            | 145.67844 | 145.67844 | 144.98990          | 144.98990          |                   |            | 0.00        | 0                |               |

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| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intere   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| I2025                     | On | 05/08/2021 | Bond Future |        |            | 145.75967 | 145.75967 | 145.07816          | 145.07816          |                   |            | 0.00                 | 0                |              |
| <b>Total I2025 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>4,14</b>  |
| <b>Total For I2025</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>4,14</b>  |
| I2029                     | On | 05/11/2020 | Bond Future |        |            | 102.93881 | 102.93881 | 102.57536          | 102.57536          |                   |            | 2,161,715.01         | 21               | 5,00         |
| I2029                     | On | 04/02/2021 | Bond Future |        |            | 104.01977 | 104.01977 | 103.65366          | 103.65366          |                   |            | 0.00                 | 0                |              |
| I2029                     | On | 06/05/2021 | Bond Future |        |            | 104.01011 | 104.01011 | 103.65125          | 103.65125          |                   |            | 0.00                 | 0                |              |
| I2029                     | On | 05/08/2021 | Bond Future |        |            | 105.16118 | 105.16118 | 104.79862          | 104.79862          |                   |            | 0.00                 | 0                |              |
| <b>Total I2029 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,161,715.01</b>  | <b>21</b>        | <b>5,00</b>  |
| <b>Total For I2029</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>2,161,715.01</b>  | <b>21</b>        | <b>5,00</b>  |
| I2033                     | On | 05/11/2020 | Bond Future |        |            | 97.27644  | 97.27644  | 96.91025           | 96.91025           |                   |            | 25,972,809.48        | 267              | 10,35        |
| I2033                     | On | 04/02/2021 | Bond Future |        |            | 98.29791  | 98.29791  | 97.92890           | 97.92890           |                   |            | 0.00                 | 0                |              |
| I2033                     | On | 06/05/2021 | Bond Future |        |            | 98.14968  | 98.14968  | 97.78872           | 97.78872           |                   |            | 0.00                 | 0                |              |
| I2033                     | On | 05/08/2021 | Bond Future |        |            | 99.23589  | 99.23589  | 98.87110           | 98.87110           |                   |            | 0.00                 | 0                |              |
| <b>Total I2033 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>25,972,809.48</b> | <b>267</b>       | <b>10,35</b> |
| <b>Total For I2033</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>25,972,809.48</b> | <b>267</b>       | <b>10,35</b> |
| I2038                     | On | 05/11/2020 | Bond Future |        |            | 108.61738 | 108.61738 | 107.82447          | 107.82447          |                   |            | 36,386,822.30        | 335              | 10,77        |
| I2038                     | On | 04/02/2021 | Bond Future |        |            | 108.06023 | 108.06023 | 107.27618          | 107.27618          |                   |            | 0.00                 | 0                |              |
| I2038                     | On | 06/05/2021 | Bond Future |        |            | 109.23451 | 109.23451 | 108.44254          | 108.44254          |                   |            | 0.00                 | 0                |              |
| I2038                     | On | 05/08/2021 | Bond Future |        |            | 108.72107 | 108.72107 | 107.93670          | 107.93670          |                   |            | 0.00                 | 0                |              |
| <b>Total I2038 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>36,386,822.30</b> | <b>335</b>       | <b>10,77</b> |
| <b>Total For I2038</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>36,386,822.30</b> | <b>335</b>       | <b>10,77</b> |
| I2046                     | On | 05/11/2020 | Bond Future |        |            | 96.09349  | 96.09349  | 96.03739           | 96.03739           |                   |            | 0.00                 | 0                | 16,15        |
| I2046                     | On | 04/02/2021 | Bond Future |        |            | 97.10256  | 97.10256  | 97.04698           | 97.04698           |                   |            | 0.00                 | 0                |              |
| I2046                     | On | 06/05/2021 | Bond Future |        |            | 96.36685  | 96.36685  | 96.32796           | 96.32796           |                   |            | 0.00                 | 0                |              |
| I2046                     | On | 05/08/2021 | Bond Future |        |            | 97.43342  | 97.43342  | 97.39442           | 97.39442           |                   |            | 0.00                 | 0                |              |
| <b>Total I2046 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>16,15</b> |
| <b>Total For I2046</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>16,15</b> |
| I2050                     | On | 05/11/2020 | Bond Future |        |            | 98.69374  | 98.69374  | 98.36406           | 98.36406           |                   |            | 19,146,585.56        | 194              | 13,96        |
| I2050                     | On | 04/02/2021 | Bond Future |        |            | 97.83923  | 97.83923  | 97.52482           | 97.52482           |                   |            | 0.00                 | 0                |              |
| I2050                     | On | 06/05/2021 | Bond Future |        |            | 98.90224  | 98.90224  | 98.58510           | 98.58510           |                   |            | 0.00                 | 0                |              |
| I2050                     | On | 05/08/2021 | Bond Future |        |            | 98.06842  | 98.06842  | 97.76615           | 97.76615           |                   |            | 0.00                 | 0                |              |
| <b>Total I2050 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>19,146,585.56</b> | <b>194</b>       | <b>13,96</b> |
| <b>Total For I2050</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>19,146,585.56</b> | <b>194</b>       | <b>13,96</b> |
| R186                      | On | 05/11/2020 | Bond Future |        |            | 7.36853   | 119.24691 | 7.36417            | 119.27004          |                   | 8.00       | 5,127,617.13         | 43               | 90,64        |
| R186                      | On | 04/02/2021 | Bond Future |        |            | 7.55027   | 115.19081 | 7.54539            | 115.21553          |                   | 7.81       | 0.00                 | 0                |              |
| R186                      | On | 06/05/2021 | Bond Future |        |            | 7.74190   | 116.41536 | 7.73658            | 116.44104          |                   | 7.51       | 0.00                 | 0                |              |
| R186                      | On | 05/08/2021 | Bond Future |        |            | 7.95081   | 112.39539 | 7.94509            | 112.42164          |                   | 7.24       | 0.00                 | 0                |              |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value               | Contracts Traded | Opt Intere   |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|--------------|
| <b>Total R186 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,127,617.13</b> | <b>43</b>        | <b>90,65</b> |
| R186                     | On | 05/11/2020 | Bond Future | 8.65   | Call       |           |           | 6,686.47000        | 6.68647            | 6,660,750         | 8.69       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.65   | Put        |           |           | 112.05000          | 0.11205            | 109,460           | 8.69       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.66   | Call       |           |           | 6,732.63000        | 6.73263            | 6,706,960         | 8.69       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.66   | Put        |           |           | 108.97000          | 0.10897            | 106,430           | 8.69       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.64   | Call       |           |           | 6,640.36000        | 6.64036            | 6,614,600         | 8.69       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.64   | Put        |           |           | 115.21000          | 0.11521            | 112,580           | 8.69       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 6.50   | Put        |           |           | 4,928.78000        | 4.92878            | 4,943,220         | 7.70       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 6.50   | Call       |           |           | 226.20000          | 0.22620            | 217,510           | 7.70       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 7.50   | Put        |           |           | 1,268.05000        | 1.26805            | 1,265,660         | 8.00       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 7.50   | Call       |           |           | 1,985.91000        | 1.98591            | 1,960,390         | 8.00       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.00   | Put        |           |           | 488.71000          | 0.48871            | 484,300           | 8.28       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.00   | Call       |           |           | 3,800.84000        | 3.80084            | 3,773,300         | 8.28       | 0.00                | 0                | 1,20         |
| R186                     | On | 05/11/2020 | Bond Future | 7.00   | Put        |           |           | 2,747.34000        | 2.74734            | 2,752,370         | 7.82       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 7.00   | Call       |           |           | 794.47000          | 0.79447            | 776,370           | 7.82       | 0.00                | 0                | 1,20         |
| R186                     | On | 05/11/2020 | Bond Future | 7.84   | Put        |           |           | 673.17000          | 0.67317            | 668,900           | 8.17       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 7.84   | Call       |           |           | 3,163.30000        | 3.16330            | 3,135,900         | 8.17       | 0.00                | 0                | 3,50         |
| R186                     | On | 05/11/2020 | Bond Future | 8.34   | Put        |           |           | 239.19000          | 0.23919            | 235,440           | 8.56       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 8.34   | Call       |           |           | 5,273.01000        | 5.27301            | 5,246,130         | 8.56       | 0.00                | 0                | 3,50         |
| R186                     | On | 05/11/2020 | Bond Future | 9.26   | Call       |           |           | 9,543.58000        | 9.54358            | 9,519,730         | 8.69       | 0.00                | 0                |              |
| R186                     | On | 05/11/2020 | Bond Future | 9.26   | Put        |           |           | 16.76000           | 0.01676            | 16,040            | 8.69       | 0.00                | 0                | 3,50         |
| R186                     | On | 04/02/2021 | Bond Future | 8.00   | Call       |           |           | 3,659.96000        | 3.65996            | 3,636,660         | 7.90       | 0.00                | 0                |              |
| R186                     | On | 04/02/2021 | Bond Future | 8.00   | Put        |           |           | 1,386.18000        | 1.38618            | 1,387,600         | 7.90       | 0.00                | 0                | 15,17        |
| R186                     | On | 04/02/2021 | Bond Future | 8.16   | Call       |           |           | 4,206.71000        | 4.20671            | 4,182,610         | 7.99       | 0.00                | 0                |              |
| R186                     | On | 04/02/2021 | Bond Future | 8.16   | Put        |           |           | 1,146.34000        | 1.14634            | 1,146,960         | 7.99       | 0.00                | 0                |              |
| R186                     | On | 04/02/2021 | Bond Future | 8.17   | Call       |           |           | 4,241.72000        | 4.24172            | 4,217,580         | 8.00       | 0.00                | 0                |              |
| R186                     | On | 04/02/2021 | Bond Future | 8.17   | Put        |           |           | 1,132.42000        | 1.13242            | 1,133,000         | 8.00       | 0.00                | 0                |              |
| R186                     | On | 04/02/2021 | Bond Future | 8.15   | Call       |           |           | 4,171.56000        | 4.17156            | 4,147,500         | 7.98       | 0.00                | 0                |              |
| R186                     | On | 04/02/2021 | Bond Future | 8.15   | Put        |           |           | 1,160.14000        | 1.16014            | 1,160,800         | 7.98       | 0.00                | 0                |              |
| R186                     | On | 06/05/2021 | Bond Future | 10.77  | Call       |           |           | 13,602.26000       | 13.60226           | 13,576,290        | 8.06       | 0.00                | 0                |              |
| R186                     | On | 06/05/2021 | Bond Future | 10.77  | Put        |           |           | 88.81000           | 0.08881            | 88,520            | 8.06       | 0.00                | 0                |              |
| R186                     | On | 06/05/2021 | Bond Future | 10.78  | Call       |           |           | 13,641.91000       | 13.64191           | 13,615,950        | 8.06       | 0.00                | 0                |              |
| R186                     | On | 06/05/2021 | Bond Future | 10.78  | Put        |           |           | 87.43000           | 0.08743            | 87,150            | 8.06       | 0.00                | 0                |              |
| R186                     | On | 06/05/2021 | Bond Future | 10.76  | Call       |           |           | 13,562.61000       | 13.56261           | 13,536,640        | 8.06       | 0.00                | 0                |              |
| R186                     | On | 06/05/2021 | Bond Future | 10.76  | Put        |           |           | 90.21000           | 0.09021            | 89,920            | 8.06       | 0.00                | 0                |              |
| R186                     | On | 05/08/2021 | Bond Future | 8.63   | Call       |           |           | 4,934.36000        | 4.93436            | 4,912,590         | 7.41       | 0.00                | 0                |              |
| R186                     | On | 05/08/2021 | Bond Future | 8.63   | Put        |           |           | 1,846.01000        | 1.84601            | 1,850,490         | 7.41       | 0.00                | 0                |              |
| R186                     | On | 05/08/2021 | Bond Future | 8.61   | Call       |           |           | 4,873.58000        | 4.87358            | 4,851,900         | 7.40       | 0.00                | 0                |              |
| R186                     | On | 05/08/2021 | Bond Future | 8.61   | Put        |           |           | 1,873.87000        | 1.87387            | 1,878,440         | 7.40       | 0.00                | 0                |              |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R186                      | On | 05/08/2021 | Bond Future | 8.62   | Call       |           |           | 4,903.74000        | 4.90374            | 4,882,020         | 7.40       | 0.00                 | 0                |               |
| R186                      | On | 05/08/2021 | Bond Future | 8.62   | Put        |           |           | 1,859.69000        | 1.85969            | 1,864,220         | 7.40       | 0.00                 | 0                |               |
| <b>Total R186 Option</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>28,23</b>  |
| <b>Total For R186</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>5,127,617.13</b>  | <b>43</b>        | <b>118,93</b> |
| R197                      | On | 05/11/2020 | Bond Future |        |            | 314.90129 | 314.90129 | 314.22601          | 314.22601          |                   |            | 0.00                 | 0                | 2,90          |
| R197                      | On | 04/02/2021 | Bond Future |        |            | 310.35218 | 310.35218 | 309.74692          | 309.74692          |                   |            | 0.00                 | 0                |               |
| R197                      | On | 06/05/2021 | Bond Future |        |            | 313.72448 | 313.72448 | 313.11439          | 313.11439          |                   |            | 0.00                 | 0                |               |
| R197                      | On | 05/08/2021 | Bond Future |        |            | 309.18988 | 309.18988 | 308.64892          | 308.64892          |                   |            | 0.00                 | 0                |               |
| <b>Total R197 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,90</b>   |
| <b>Total For R197</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>2,90</b>   |
| R202                      | On | 05/11/2020 | Bond Future |        |            | 217.46220 | 217.46220 | 217.34115          | 217.34115          |                   |            | 62,846,575.80        | 289              | 7,81          |
| R202                      | On | 04/02/2021 | Bond Future |        |            | 215.57313 | 215.57313 | 215.49229          | 215.49229          |                   |            | 0.00                 | 0                |               |
| R202                      | On | 06/05/2021 | Bond Future |        |            | 217.91522 | 217.91522 | 217.83478          | 217.83478          |                   |            | 0.00                 | 0                |               |
| R202                      | On | 05/08/2021 | Bond Future |        |            | 216.07403 | 216.07403 | 216.03334          | 216.03334          |                   |            | 0.00                 | 0                |               |
| <b>Total R202 Future</b>  |    |            |             |        |            |           |           |                    |                    |                   |            | <b>62,846,575.80</b> | <b>289</b>       | <b>7,81</b>   |
| <b>Total For R202</b>     |    |            |             |        |            |           |           |                    |                    |                   |            | <b>62,846,575.80</b> | <b>289</b>       | <b>7,81</b>   |
| R2023                     | On | 05/11/2020 | Bond Future |        |            | 4.50119   | 108.54471 | 4.49278            | 108.56374          |                   | 1.80       | 0.00                 | 0                | 34,40         |
| R2023                     | On | 04/02/2021 | Bond Future |        |            | 4.55491   | 109.65776 | 4.54476            | 109.67822          |                   | 1.87       | 0.00                 | 0                |               |
| R2023                     | On | 06/05/2021 | Bond Future |        |            | 4.59152   | 106.91581 | 4.57951            | 106.93714          |                   | 1.79       | 0.00                 | 0                |               |
| R2023                     | On | 05/08/2021 | Bond Future |        |            | 4.63210   | 108.07399 | 4.61784            | 108.09581          |                   | 1.53       | 0.00                 | 0                |               |
| <b>Total R2023 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>34,40</b>  |
| R2023                     | On | 05/11/2020 | Bond Future | 7.47   | Call       |           |           | 6,477.92000        | 6.47792            | 6,458,890         | 2.77       | 0.00                 | 0                |               |
| R2023                     | On | 05/11/2020 | Bond Future | 7.47   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.77       | 0.00                 | 0                |               |
| R2023                     | On | 05/11/2020 | Bond Future | 7.45   | Call       |           |           | 6,436.09000        | 6.43609            | 6,417,060         | 2.77       | 0.00                 | 0                |               |
| R2023                     | On | 05/11/2020 | Bond Future | 7.45   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.77       | 0.00                 | 0                |               |
| R2023                     | On | 05/11/2020 | Bond Future | 7.46   | Call       |           |           | 6,457.00000        | 6.45700            | 6,437,970         | 2.77       | 0.00                 | 0                |               |
| R2023                     | On | 05/11/2020 | Bond Future | 7.46   | Put        |           |           | 0.00000            | 0.00000            | 0,000             | 2.77       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future | 6.33   | Put        |           |           | 10.31000           | 0.01031            | 10,430            | 2.36       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future | 6.34   | Call       |           |           | 3,551.53000        | 3.55153            | 3,531,180         | 2.36       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future | 6.34   | Put        |           |           | 9.98000            | 0.00998            | 10,090            | 2.36       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future | 6.32   | Call       |           |           | 3,513.60000        | 3.51360            | 3,493,260         | 2.36       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future | 6.32   | Put        |           |           | 10.66000           | 0.01066            | 10,780            | 2.36       | 0.00                 | 0                |               |
| R2023                     | On | 04/02/2021 | Bond Future | 6.33   | Call       |           |           | 3,532.56000        | 3.53256            | 3,512,220         | 2.36       | 0.00                 | 0                |               |
| R2023                     | On | 06/05/2021 | Bond Future | 7.57   | Call       |           |           | 5,140.89000        | 5.14089            | 5,119,580         | 2.12       | 0.00                 | 0                |               |
| R2023                     | On | 06/05/2021 | Bond Future | 7.57   | Put        |           |           | 1.28000            | 0.00128            | 1,300             | 2.12       | 0.00                 | 0                |               |
| R2023                     | On | 06/05/2021 | Bond Future | 7.58   | Call       |           |           | 5,157.48000        | 5.15748            | 5,136,170         | 2.12       | 0.00                 | 0                |               |
| R2023                     | On | 06/05/2021 | Bond Future | 7.58   | Put        |           |           | 1.24000            | 0.00124            | 1,260             | 2.12       | 0.00                 | 0                |               |
| R2023                     | On | 06/05/2021 | Bond Future | 7.56   | Call       |           |           | 5,124.30000        | 5.12430            | 5,102,990         | 2.12       | 0.00                 | 0                |               |

| Contract Details          |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                | Contracts Traded | Opt Interr   |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|--------------|
| R2023                     | On | 06/05/2021 | Bond Future | 7.56   | Put        |           |           | 1.32000            | 0.00132            | 1,340             | 2.12       | 0.00                 | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.31   | Call       |           |           | 1,309.81000        | 1.30981            | 1,292,870         | 1.58       | 0.00                 | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.31   | Put        |           |           | 257.60000          | 0.25760            | 262,480           | 1.58       | 0.00                 | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.29   | Call       |           |           | 1,286.27000        | 1.28627            | 1,269,440         | 1.58       | 0.00                 | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.29   | Put        |           |           | 264.27000          | 0.26427            | 269,260           | 1.58       | 0.00                 | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.30   | Call       |           |           | 1,298.02000        | 1.29802            | 1,281,140         | 1.58       | 0.00                 | 0                |              |
| R2023                     | On | 05/08/2021 | Bond Future | 5.30   | Put        |           |           | 260.91000          | 0.26091            | 265,850           | 1.58       | 0.00                 | 0                |              |
| <b>Total R2023 Option</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         |              |
| <b>Total For R2023</b>    |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>         | <b>34,40</b> |
| R2030                     | On | 05/11/2020 | Bond Future |        |            | 9.25270   | 94.53505  | 9.26974            | 94.43616           |                   | 13.77      | 61,636,852.60        | 652              | 91,2         |
| R2030                     | On | 04/02/2021 | Bond Future |        |            | 9.45880   | 91.50045  | 9.47640            | 91.40165           |                   | 13.55      | 0.00                 | 0                |              |
| R2030                     | On | 06/05/2021 | Bond Future |        |            | 9.67375   | 92.47345  | 9.69204            | 92.37415           |                   | 12.97      | 0.00                 | 0                |              |
| R2030                     | On | 05/08/2021 | Bond Future |        |            | 9.90717   | 89.47009  | 9.92628            | 89.36997           |                   | 12.46      | 0.00                 | 0                |              |
| <b>Total R2030 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>61,636,852.60</b> | <b>652</b>       | <b>91,2'</b> |
| R2030                     | On | 05/11/2020 | Bond Future | 9.39   | Call       |           |           | 2,533.65000        | 2.53365            | 2,573,030         | 13.70      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 9.39   | Put        |           |           | 1,839.63000        | 1.83963            | 1,780,120         | 13.70      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 9.40   | Call       |           |           | 2,565.83000        | 2.56583            | 2,605,630         | 13.70      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 9.60   | Call       |           |           | 3,253.47000        | 3.25347            | 3,301,950         | 13.85      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 9.60   | Put        |           |           | 1,363.80000        | 1.36380            | 1,313,390         | 13.85      | 0.00                 | 0                | 3,00         |
| R2030                     | On | 05/11/2020 | Bond Future | 9.49   | Call       |           |           | 0.00000            | 0.00000            | 2,908,230         | 13.76      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 9.49   | Put        |           |           | 0.00000            | 0.00000            | 1,543,400         | 13.76      | 3,858,500.00         | 2,500            | 2,50         |
| R2030                     | On | 05/11/2020 | Bond Future | 9.65   | Call       |           |           | 3,437.87000        | 3.43787            | 3,488,500         | 13.89      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 9.99   | Call       |           |           | 4,812.58000        | 4.81258            | 4,876,650         | 14.27      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 9.99   | Put        |           |           | 756.02000          | 0.75602            | 721,200           | 14.27      | 1,803,000.00         | 2,500            | 2,50         |
| R2030                     | On | 05/11/2020 | Bond Future | 8.36   | Put        |           |           | 5,901.75000        | 5.90175            | 5,808,950         | 13.03      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 8.36   | Call       |           |           | 423.72000          | 0.42372            | 429,810           | 13.03      | 0.00                 | 0                | 14,16        |
| R2030                     | On | 05/11/2020 | Bond Future | 8.86   | Put        |           |           | 3,558.86000        | 3.55886            | 3,478,530         | 13.27      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 9.38   | Put        |           |           | 1,865.12000        | 1.86512            | 1,805,170         | 13.69      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 9.86   | Call       |           |           | 4,265.14000        | 4.26514            | 4,324,340         | 14.11      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 9.86   | Put        |           |           | 923.24000          | 0.92324            | 883,550           | 14.11      | 0.00                 | 0                | 14,16        |
| R2030                     | On | 05/11/2020 | Bond Future | 8.10   | Put        |           |           | 7,354.45000        | 7.35445            | 7,258,330         | 13.03      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 8.10   | Call       |           |           | 233.84000          | 0.23384            | 236,610           | 13.03      | 0.00                 | 0                | 3,00         |
| R2030                     | On | 05/11/2020 | Bond Future | 8.85   | Put        |           |           | 3,598.87000        | 3.59887            | 3,518,200         | 13.26      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 9.65   | Put        |           |           | 1,266.53000        | 1.26653            | 1,218,270         | 13.89      | 0.00                 | 0                | 2,50         |
| R2030                     | On | 05/11/2020 | Bond Future | 9.61   | Call       |           |           | 3,289.99000        | 3.28999            | 3,338,900         | 13.86      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 9.61   | Put        |           |           | 1,343.89000        | 1.34389            | 1,293,910         | 13.86      | 0.00                 | 0                | 3,00         |
| R2030                     | On | 05/11/2020 | Bond Future | 8.73   | Put        |           |           | 4,100.65000        | 4.10065            | 4,016,260         | 13.17      | 0.00                 | 0                |              |
| R2030                     | On | 05/11/2020 | Bond Future | 8.73   | Call       |           |           | 900.16000          | 0.90016            | 914,660           | 13.17      | 0.00                 | 0                | 3,00         |
| R2030                     | On | 05/11/2020 | Bond Future | 9.23   | Put        |           |           | 2,279.23000        | 2.27923            | 2,212,910         | 13.58      | 0.00                 | 0                |              |

| 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 | 8.86   | Call       |           |           | 1,142.25000        | 1.14225            | 1,160,810         | 13.27      | 0.00  | 0                | 14,16      |
| R2030            | On | 05/11/2020 | Bond Future | 10.47  | Call       |           |           | 6,985.82000        | 6.98582            | 7,064,300         | 14.96      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 10.47  | Put        |           |           | 354.91000          | 0.35491            | 334,500           | 14.96      | 0.00  | 0                | 3,00       |
| R2030            | On | 05/11/2020 | Bond Future | 8.34   | Put        |           |           | 6,008.89000        | 6.00889            | 5,915,760         | 13.03      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 8.34   | Call       |           |           | 405.76000          | 0.40576            | 411,520           | 13.03      | 0.00  | 0                | 1,00       |
| R2030            | On | 05/11/2020 | Bond Future | 9.04   | Put        |           |           | 2,888.07000        | 2.88807            | 2,814,160         | 13.42      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 8.85   | Call       |           |           | 1,122.26000        | 1.12226            | 1,140,480         | 13.26      | 0.00  | 0                | 3,00       |
| R2030            | On | 05/11/2020 | Bond Future | 10.06  | Call       |           |           | 5,116.78000        | 5.11678            | 5,183,290         | 14.36      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 10.06  | Put        |           |           | 678.52000          | 0.67852            | 646,140           | 14.36      | 0.00  | 0                | 1,00       |
| R2030            | On | 05/11/2020 | Bond Future | 8.53   | Put        |           |           | 5,027.85000        | 5.02785            | 4,938,320         | 13.05      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 8.53   | Call       |           |           | 604.89000          | 0.60489            | 614,250           | 13.05      | 0.00  | 0                | 15,4       |
| R2030            | On | 05/11/2020 | Bond Future | 9.03   | Put        |           |           | 2,922.98000        | 2.92298            | 2,848,700         | 13.42      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.23   | Call       |           |           | 2,048.39000        | 2.04839            | 2,080,960         | 13.58      | 0.00  | 0                | 3,00       |
| R2030            | On | 05/11/2020 | Bond Future | 9.40   | Put        |           |           | 1,814.41000        | 1.81441            | 1,755,320         | 13.70      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.38   | Call       |           |           | 2,501.69000        | 2.50169            | 2,540,630         | 13.69      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 9.03   | Call       |           |           | 1,518.89000        | 1.51889            | 1,543,500         | 13.42      | 0.00  | 0                | 15,4       |
| R2030            | On | 05/11/2020 | Bond Future | 10.37  | Call       |           |           | 6,519.30000        | 6.51930            | 6,595,240         | 14.81      | 0.00  | 0                |            |
| R2030            | On | 05/11/2020 | Bond Future | 10.37  | Put        |           |           | 416.48000          | 0.41648            | 393,530           | 14.81      | 0.00  | 0                | 8,00       |
| R2030            | On | 05/11/2020 | Bond Future | 9.04   | Call       |           |           | 1,543.10000        | 1.54310            | 1,568,080         | 13.42      | 0.00  | 0                | 1,00       |
| R2030            | On | 04/02/2021 | Bond Future | 8.36   | Call       |           |           | 930.97000          | 0.93097            | 945,380           | 12.94      | 0.00  | 0                | 80         |
| R2030            | On | 04/02/2021 | Bond Future | 8.86   | Put        |           |           | 5,242.01000        | 5.24201            | 5,168,080         | 13.00      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.16   | Put        |           |           | 4,151.73000        | 4.15173            | 4,085,450         | 13.18      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.17   | Call       |           |           | 2,378.51000        | 2.37851            | 2,411,290         | 13.19      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 8.37   | Call       |           |           | 942.97000          | 0.94297            | 957,560           | 12.94      | 0.00  | 0                | 1,00       |
| R2030            | On | 04/02/2021 | Bond Future | 9.12   | Put        |           |           | 4,286.88000        | 4.28688            | 4,219,550         | 13.16      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.12   | Call       |           |           | 2,258.76000        | 2.25876            | 2,290,230         | 13.16      | 0.00  | 0                | 1,00       |
| R2030            | On | 04/02/2021 | Bond Future | 8.36   | Put        |           |           | 7,482.87000        | 7.48287            | 7,398,480         | 12.94      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.15   | Call       |           |           | 2,330.13000        | 2.33013            | 2,362,390         | 13.18      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.15   | Put        |           |           | 4,185.29000        | 4.18529            | 4,118,750         | 13.18      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 8.86   | Call       |           |           | 1,697.32000        | 1.69732            | 1,722,190         | 13.00      | 0.00  | 0                | 80         |
| R2030            | On | 04/02/2021 | Bond Future | 10.20  | Call       |           |           | 5,589.77000        | 5.58977            | 5,650,150         | 13.91      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 10.20  | Put        |           |           | 1,645.49000        | 1.64549            | 1,607,070         | 13.91      | 0.00  | 0                | 1,80       |
| R2030            | On | 04/02/2021 | Bond Future | 9.16   | Call       |           |           | 2,354.13000        | 2.35413            | 2,386,650         | 13.18      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.20   | Put        |           |           | 4,019.86000        | 4.01986            | 3,954,650         | 13.21      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.20   | Call       |           |           | 2,452.04000        | 2.45204            | 2,485,630         | 13.21      | 0.00  | 0                | 1,60       |
| R2030            | On | 04/02/2021 | Bond Future | 8.20   | Put        |           |           | 8,294.30000        | 8.29430            | 8,207,280         | 12.94      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 8.20   | Call       |           |           | 754.17000          | 0.75417            | 765,950           | 12.94      | 0.00  | 0                | 1,60       |
| R2030            | On | 04/02/2021 | Bond Future | 8.37   | Put        |           |           | 7,433.53000        | 7.43353            | 7,349,320         | 12.94      | 0.00  | 0                |            |
| R2030            | On | 04/02/2021 | Bond Future | 9.17   | Put        |           |           | 4,118.60000        | 4.11860            | 4,052,580         | 13.19      | 0.00  | 0                |            |
| R2030            | On | 06/05/2021 | Bond Future | 9.92   | Call       |           |           | 4,533.07000        | 4.53307            | 4,582,160         | 12.92      | 0.00  | 0                |            |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                      | Value        | Contracts Traded | Opt Intere |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|--------------|------------------|------------|
| R2030                     | On | 06/05/2021 | Bond Future | 9.92       | Put       |           | 3,307.25000        | 3.30725            | 3,257,040         | 12.92      |                      | 0.00         | 0                | 70         |
| R2030                     | On | 06/05/2021 | Bond Future | 11.71      | Call      |           | 10,938.77000       | 10.93877           | 11,019,370        | 13.90      |                      | 0.00         | 0                |            |
| R2030                     | On | 06/05/2021 | Bond Future | 10.74      | Call      |           | 7,304.38000        | 7.30438            | 7,369,700         | 13.59      |                      | 0.00         | 0                |            |
| R2030                     | On | 06/05/2021 | Bond Future | 10.74      | Put       |           | 1,844.34000        | 1.84434            | 1,810,360         | 13.59      |                      | 0.00         | 0                |            |
| R2030                     | On | 06/05/2021 | Bond Future | 11.70      | Call      |           | 10,900.19000       | 10.90019           | 10,980,660        | 13.90      |                      | 0.00         | 0                |            |
| R2030                     | On | 06/05/2021 | Bond Future | 10.04      | Put       |           | 3,036.87000        | 3.03687            | 2,989,240         | 12.99      |                      | 0.00         | 0                |            |
| R2030                     | On | 06/05/2021 | Bond Future | 9.15       | Put       |           | 5,525.43000        | 5.52543            | 5,458,340         | 12.46      |                      | 0.00         | 0                |            |
| R2030                     | On | 06/05/2021 | Bond Future | 9.15       | Call      |           | 2,521.59000        | 2.52159            | 2,553,800         | 12.46      |                      | 0.00         | 0                |            |
| R2030                     | On | 06/05/2021 | Bond Future | 7.97       | Call      |           | 809.59000          | 0.80959            | 821,640           | 12.38      |                      | 0.00         | 0                | 70         |
| R2030                     | On | 06/05/2021 | Bond Future | 10.04      | Call      |           | 4,899.29000        | 4.89929            | 4,950,960         | 12.99      |                      | 0.00         | 0                |            |
| R2030                     | On | 06/05/2021 | Bond Future | 11.70      | Put       |           | 811.85000          | 0.81185            | 793,020           | 13.90      |                      | 0.00         | 0                |            |
| R2030                     | On | 06/05/2021 | Bond Future | 11.71      | Put       |           | 803.99000          | 0.80399            | 785,290           | 13.90      |                      | 0.00         | 0                |            |
| R2030                     | On | 06/05/2021 | Bond Future | 11.69      | Call      |           | 10,861.64000       | 10.86164           | 10,941,970        | 13.90      |                      | 0.00         | 0                |            |
| R2030                     | On | 06/05/2021 | Bond Future | 11.69      | Put       |           | 819.78000          | 0.81978            | 800,810           | 13.90      |                      | 0.00         | 0                |            |
| R2030                     | On | 06/05/2021 | Bond Future | 9.22       | Call      |           | 2,677.65000        | 2.67765            | 2,711,360         | 12.50      |                      | 0.00         | 0                |            |
| R2030                     | On | 06/05/2021 | Bond Future | 9.22       | Put       |           | 5,286.37000        | 5.28637            | 5,220,780         | 12.50      |                      | 0.00         | 0                | 70         |
| R2030                     | On | 06/05/2021 | Bond Future | 7.97       | Put       |           | 10,812.10000       | 10.81210           | 10,724,850        | 12.38      |                      | 0.00         | 0                |            |
| R2030                     | On | 05/08/2021 | Bond Future | 10.43      | Call      |           | 5,667.46000        | 5.66746            | 5,723,530         | 12.58      |                      | 0.00         | 0                |            |
| R2030                     | On | 05/08/2021 | Bond Future | 10.43      | Put       |           | 3,080.17000        | 3.08017            | 3,036,120         | 12.58      |                      | 0.00         | 0                |            |
| R2030                     | On | 05/08/2021 | Bond Future | 10.41      | Call      |           | 5,605.65000        | 5.60565            | 5,661,360         | 12.56      |                      | 0.00         | 0                |            |
| R2030                     | On | 05/08/2021 | Bond Future | 10.41      | Put       |           | 3,119.22000        | 3.11922            | 3,074,810         | 12.56      |                      | 0.00         | 0                |            |
| R2030                     | On | 05/08/2021 | Bond Future | 10.42      | Call      |           | 5,636.68000        | 5.63668            | 5,692,580         | 12.57      |                      | 0.00         | 0                |            |
| R2030                     | On | 05/08/2021 | Bond Future | 10.42      | Put       |           | 3,099.80000        | 3.09980            | 3,055,580         | 12.57      |                      | 0.00         | 0                |            |
| <b>Total R2030 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>5,661,500.00</b>  | <b>5,000</b> | <b>123,500</b>   |            |
| <b>Total For R2030</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>67,298,352.60</b> | <b>5,652</b> | <b>214,710</b>   |            |
| R2032                     | On | 05/11/2020 | Bond Future |            |           | 10.17923  | 88.07743           | 10.20727           | 87.90784          | 16.88      |                      | 0.00         | 0                | 118,000    |
| R2032                     | On | 04/02/2021 | Bond Future |            |           | 10.40007  | 88.98096           | 10.42912           | 88.81064          | 15.89      |                      | 0.00         | 0                |            |
| R2032                     | On | 06/05/2021 | Bond Future |            |           | 10.62710  | 85.78206           | 10.65730           | 85.61046          | 15.86      |                      | 0.00         | 0                |            |
| R2032                     | On | 05/08/2021 | Bond Future |            |           | 10.86633  | 86.71164           | 10.89781           | 86.53843          | 14.53      |                      | 0.00         | 0                |            |
| <b>Total R2032 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>          | <b>0</b>     | <b>118,100</b>   |            |
| R2032                     | On | 05/11/2020 | Bond Future | 9.76       | Call      |           | 1,322.66000        | 1.32266            | 1,363,770         | 16.37      |                      | 0.00         | 0                |            |
| R2032                     | On | 05/11/2020 | Bond Future | 9.76       | Put       |           | 4,082.74000        | 4.08274            | 3,954,260         | 16.37      |                      | 0.00         | 0                |            |
| R2032                     | On | 05/11/2020 | Bond Future | 9.77       | Call      |           | 1,344.11000        | 1.34411            | 1,385,790         | 16.38      |                      | 0.00         | 0                |            |
| R2032                     | On | 05/11/2020 | Bond Future | 9.61       | Put       |           | 4,737.54000        | 4.73754            | 4,600,940         | 16.19      |                      | 0.00         | 0                |            |
| R2032                     | On | 05/11/2020 | Bond Future | 9.61       | Call      |           | 1,025.04000        | 1.02504            | 1,058,030         | 16.19      |                      | 0.00         | 0                | 3,000      |
| R2032                     | On | 05/11/2020 | Bond Future | 10.99      | Call      |           | 5,477.41000        | 5.47741            | 5,593,460         | 17.94      |                      | 0.00         | 0                |            |
| R2032                     | On | 05/11/2020 | Bond Future | 9.44       | Put       |           | 5,556.29000        | 5.55629            | 5,411,580         | 16.01      |                      | 0.00         | 0                |            |
| R2032                     | On | 05/11/2020 | Bond Future | 9.44       | Call      |           | 747.67000          | 0.74767            | 772,550           | 16.01      |                      | 0.00         | 0                | 1,000      |
| R2032                     | On | 05/11/2020 | Bond Future | 11.08      | Call      |           | 5,876.94000        | 5.87694            | 5,997,340         | 18.11      |                      | 0.00         | 0                |            |



| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Interr    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032                     | On | 05/11/2020 | Bond Future | 9.75       | Put       |           | 4,124.44000        | 4.12444            | 3,995,390         | 16.36      | 0.00        | 0                |               |
| R2032                     | On | 05/11/2020 | Bond Future | 9.11       | Put       |           | 7,370.83000        | 7.37083            | 7,214,310         | 15.83      | 0.00        | 0                |               |
| R2032                     | On | 05/11/2020 | Bond Future | 9.11       | Call      |           | 382.55000          | 0.38255            | 395,620           | 15.83      | 0.00        | 0                | 3,00          |
| R2032                     | On | 05/11/2020 | Bond Future | 9.77       | Put       |           | 4,041.19000        | 4.04119            | 3,913,280         | 16.38      | 0.00        | 0                |               |
| R2032                     | On | 05/11/2020 | Bond Future | 9.75       | Call      |           | 1,301.29000        | 1.30129            | 1,341,830         | 16.36      | 0.00        | 0                |               |
| R2032                     | On | 05/11/2020 | Bond Future | 11.08      | Put       |           | 818.00000          | 0.81800            | 768,810           | 18.11      | 0.00        | 0                | 1,00          |
| R2032                     | On | 05/11/2020 | Bond Future | 10.99      | Put       |           | 921.06000          | 0.92106            | 867,520           | 17.94      | 0.00        | 0                | 3,00          |
| R2032                     | On | 05/11/2020 | Bond Future | 8.94       | Put       |           | 8,403.11000        | 8.40311            | 8,242,490         | 15.83      | 0.00        | 0                |               |
| R2032                     | On | 05/11/2020 | Bond Future | 8.94       | Call      |           | 264.58000          | 0.26458            | 273,550           | 15.83      | 0.00        | 0                | 1,00          |
| R2032                     | On | 04/02/2021 | Bond Future | 9.63       | Put       |           | 6,552.50000        | 6.55250            | 6,425,990         | 15.20      | 0.00        | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.61       | Call      |           | 1,655.54000        | 1.65554            | 1,698,580         | 15.19      | 0.00        | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.61       | Put       |           | 6,640.59000        | 6.64059            | 6,513,310         | 15.19      | 0.00        | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.29       | Call      |           | 1,147.70000        | 1.14770            | 1,179,410         | 15.10      | 0.00        | 0                | 80            |
| R2032                     | On | 04/02/2021 | Bond Future | 10.82      | Call      |           | 4,928.28000        | 4.92828            | 5,022,330         | 16.17      | 0.00        | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 10.82      | Put       |           | 2,680.82000        | 2.68082            | 2,604,550         | 16.17      | 0.00        | 0                | 80            |
| R2032                     | On | 04/02/2021 | Bond Future | 9.62       | Call      |           | 1,674.60000        | 1.67460            | 1,718,020         | 15.20      | 0.00        | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.62       | Put       |           | 6,596.45000        | 6.59645            | 6,469,550         | 15.20      | 0.00        | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 9.63       | Call      |           | 1,693.79000        | 1.69379            | 1,737,600         | 15.20      | 0.00        | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 8.79       | Put       |           | 10,988.08000       | 10.98808           | 10,835,900        | 15.10      | 0.00        | 0                |               |
| R2032                     | On | 04/02/2021 | Bond Future | 8.79       | Call      |           | 611.26000          | 0.61126            | 629,400           | 15.10      | 0.00        | 0                | 80            |
| R2032                     | On | 04/02/2021 | Bond Future | 9.29       | Put       |           | 8,187.13000        | 8.18713            | 8,048,520         | 15.10      | 0.00        | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.10      | Call      |           | 9,381.76000        | 9.38176            | 9,507,100         | 17.00      | 0.00        | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.10      | Put       |           | 1,710.69000        | 1.71069            | 1,664,430         | 17.00      | 0.00        | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 10.33      | Put       |           | 5,420.63000        | 5.42063            | 5,319,260         | 15.55      | 0.00        | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 10.33      | Call      |           | 3,535.35000        | 3.53535            | 3,605,580         | 15.55      | 0.00        | 0                | 70            |
| R2032                     | On | 06/05/2021 | Bond Future | 12.11      | Call      |           | 9,417.94000        | 9.41794            | 9,543,540         | 17.00      | 0.00        | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.11      | Put       |           | 1,697.11000        | 1.69711            | 1,651,110         | 17.00      | 0.00        | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.12      | Call      |           | 9,454.14000        | 9.45414            | 9,580,000         | 17.00      | 0.00        | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.12      | Put       |           | 1,683.61000        | 1.68361            | 1,637,870         | 17.00      | 0.00        | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.57      | Call      |           | 11,122.62000       | 11.12262           | 11,259,320        | 17.00      | 0.00        | 0                |               |
| R2032                     | On | 06/05/2021 | Bond Future | 12.57      | Put       |           | 1,160.79000        | 1.16079            | 1,125,890         | 17.00      | 0.00        | 0                | 70            |
| R2032                     | On | 05/08/2021 | Bond Future | 11.35      | Call      |           | 6,164.23000        | 6.16423            | 6,262,820         | 14.82      | 0.00        | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.35      | Put       |           | 3,729.36000        | 3.72936            | 3,654,740         | 14.82      | 0.00        | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.36      | Call      |           | 6,196.55000        | 6.19655            | 6,295,430         | 14.83      | 0.00        | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.36      | Put       |           | 3,708.94000        | 3.70894            | 3,634,610         | 14.83      | 0.00        | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.37      | Call      |           | 6,228.93000        | 6.22893            | 6,328,090         | 14.84      | 0.00        | 0                |               |
| R2032                     | On | 05/08/2021 | Bond Future | 11.37      | Put       |           | 3,688.63000        | 3.68863            | 3,614,580         | 14.84      | 0.00        | 0                |               |
| <b>Total R2032 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>15,87</b>  |
| <b>Total For R2032</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>134,03</b> |

| Contract Details          |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2035                     | On | 05/11/2020 |        |            | 10.91066  | 87.13750  | 10.93883           | 86.95805           |                   | 19.17      | 0.00        | 0                | 106,57        |
| R2035                     | On | 04/02/2021 |        |            | 11.14467  | 88.03107  | 11.17390           | 87.85070           |                   | 17.96      | 0.00        | 0                |               |
| R2035                     | On | 06/05/2021 |        |            | 11.37653  | 84.49234  | 11.40690           | 84.31058           |                   | 17.85      | 0.00        | 0                |               |
| R2035                     | On | 05/08/2021 |        |            | 11.62386  | 85.40779  | 11.65552           | 85.22433           |                   | 16.25      | 0.00        | 0                |               |
| <b>Total R2035 Future</b> |    |            |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>106,57</b> |
| R2035                     | On | 05/11/2020 | 10.33  | Call       |           |           | 1,181.49000        | 1.18149            | 1,216,740         | 18.23      | 0.00        | 0                |               |
| R2035                     | On | 05/11/2020 | 10.33  | Put        |           |           | 5,187.19000        | 5.18719            | 5,042,990         | 18.23      | 0.00        | 0                |               |
| R2035                     | On | 05/11/2020 | 10.34  | Call       |           |           | 1,201.74000        | 1.20174            | 1,237,520         | 18.25      | 0.00        | 0                |               |
| R2035                     | On | 05/11/2020 | 10.34  | Put        |           |           | 5,139.44000        | 5.13944            | 4,995,770         | 18.25      | 0.00        | 0                |               |
| R2035                     | On | 05/11/2020 | 10.32  | Call       |           |           | 1,161.33000        | 1.16133            | 1,196,060         | 18.22      | 0.00        | 0                |               |
| R2035                     | On | 05/11/2020 | 10.32  | Put        |           |           | 5,235.11000        | 5.23511            | 5,090,390         | 18.22      | 0.00        | 0                |               |
| R2035                     | On | 04/02/2021 | 10.14  | Call       |           |           | 1,525.45000        | 1.52545            | 1,564,300         | 16.96      | 0.00        | 0                |               |
| R2035                     | On | 04/02/2021 | 10.14  | Put        |           |           | 8,268.09000        | 8.26809            | 8,126,570         | 16.96      | 0.00        | 0                | 68            |
| R2035                     | On | 04/02/2021 | 11.14  | Call       |           |           | 3,991.63000        | 3.99163            | 4,072,040         | 17.86      | 0.00        | 0                |               |
| R2035                     | On | 04/02/2021 | 11.14  | Put        |           |           | 4,200.87000        | 4.20087            | 4,100,910         | 17.86      | 0.00        | 0                | 68            |
| R2035                     | On | 04/02/2021 | 10.05  | Call       |           |           | 1,384.41000        | 1.38441            | 1,420,150         | 16.96      | 0.00        | 0                |               |
| R2035                     | On | 04/02/2021 | 10.05  | Put        |           |           | 8,750.98000        | 8.75098            | 8,606,350         | 16.96      | 0.00        | 0                |               |
| R2035                     | On | 04/02/2021 | 10.06  | Call       |           |           | 1,399.60000        | 1.39960            | 1,435,680         | 16.96      | 0.00        | 0                |               |
| R2035                     | On | 04/02/2021 | 10.06  | Put        |           |           | 8,696.54000        | 8.69654            | 8,552,250         | 16.96      | 0.00        | 0                |               |
| R2035                     | On | 04/02/2021 | 10.04  | Call       |           |           | 1,369.34000        | 1.36934            | 1,404,740         | 16.96      | 0.00        | 0                |               |
| R2035                     | On | 04/02/2021 | 10.04  | Put        |           |           | 8,805.62000        | 8.80562            | 8,660,650         | 16.96      | 0.00        | 0                |               |
| R2035                     | On | 06/05/2021 | 11.55  | Call       |           |           | 5,357.07000        | 5.35707            | 5,448,830         | 17.89      | 0.00        | 0                |               |
| R2035                     | On | 06/05/2021 | 11.55  | Put        |           |           | 4,508.51000        | 4.50851            | 4,418,510         | 17.89      | 0.00        | 0                | 1,68          |
| R2035                     | On | 06/05/2021 | 12.77  | Call       |           |           | 9,717.32000        | 9.71732            | 9,845,780         | 19.12      | 0.00        | 0                |               |
| R2035                     | On | 06/05/2021 | 12.77  | Put        |           |           | 2,132.45000        | 2.13245            | 2,079,150         | 19.12      | 0.00        | 0                | 1,68          |
| R2035                     | On | 06/05/2021 | 10.81  | Put        |           |           | 6,931.75000        | 6.93175            | 6,815,370         | 17.24      | 0.00        | 0                |               |
| R2035                     | On | 06/05/2021 | 10.81  | Call       |           |           | 3,248.86000        | 3.24886            | 3,314,240         | 17.24      | 0.00        | 0                | 1,68          |
| R2035                     | On | 06/05/2021 | 11.32  | Call       |           |           | 4,651.53000        | 4.65153            | 4,735,220         | 17.70      | 0.00        | 0                |               |
| R2035                     | On | 06/05/2021 | 11.32  | Put        |           |           | 5,173.19000        | 5.17319            | 5,075,120         | 17.70      | 0.00        | 0                | 78            |
| R2035                     | On | 06/05/2021 | 10.24  | Put        |           |           | 9,479.72000        | 9.47972            | 9,343,980         | 16.97      | 0.00        | 0                |               |
| R2035                     | On | 06/05/2021 | 10.24  | Call       |           |           | 2,051.94000        | 2.05194            | 2,097,960         | 16.97      | 0.00        | 0                | 78            |
| R2035                     | On | 06/05/2021 | 12.37  | Call       |           |           | 8,255.21000        | 8.25521            | 8,372,640         | 18.91      | 0.00        | 0                |               |
| R2035                     | On | 06/05/2021 | 12.37  | Put        |           |           | 2,784.54000        | 2.78454            | 2,720,210         | 18.91      | 0.00        | 0                |               |
| R2035                     | On | 06/05/2021 | 12.35  | Call       |           |           | 8,178.63000        | 8.17863            | 8,295,510         | 18.88      | 0.00        | 0                |               |
| R2035                     | On | 06/05/2021 | 12.35  | Put        |           |           | 2,816.01000        | 2.81601            | 2,751,130         | 18.88      | 0.00        | 0                |               |
| R2035                     | On | 06/05/2021 | 12.02  | Call       |           |           | 6,948.42000        | 6.94842            | 7,055,690         | 18.39      | 0.00        | 0                |               |
| R2035                     | On | 06/05/2021 | 12.02  | Put        |           |           | 3,401.78000        | 3.40178            | 3,327,290         | 18.39      | 0.00        | 0                | 78            |
| R2035                     | On | 06/05/2021 | 12.36  | Call       |           |           | 8,216.90000        | 8.21690            | 8,334,060         | 18.90      | 0.00        | 0                |               |
| R2035                     | On | 06/05/2021 | 12.36  | Put        |           |           | 2,800.23000        | 2.80023            | 2,735,630         | 18.90      | 0.00        | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2035                     | On | 05/08/2021 | Bond Future | 5.31       | Call      |           | 2.38000            | 0.00238            | 2,470             | 15.39      | 0.00        | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 5.31       | Put       |           | 52,868.74000       | 52.86874           | 52,685,370        | 15.39      | 0.00        | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 5.29       | Call      |           | 2.28000            | 0.00228            | 2,370             | 15.39      | 0.00        | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 5.29       | Put       |           | 53,101.93000       | 53.10193           | 52,918,560        | 15.39      | 0.00        | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 5.30       | Call      |           | 2.33000            | 0.00233            | 2,420             | 15.39      | 0.00        | 0                |               |
| R2035                     | On | 05/08/2021 | Bond Future | 5.30       | Put       |           | 52,985.27000       | 52.98527           | 52,801,900        | 15.39      | 0.00        | 0                |               |
| <b>Total R2035 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,62</b>   |
| <b>Total For R2035</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>115,20</b> |
| R2037                     | On | 05/11/2020 | Bond Future |            |           | 11.15595  | 82.61128           | 11.19419           | 82.37141          | 20.37      | 0.00        | 0                | 139,1'        |
| R2037                     | On | 04/02/2021 | Bond Future |            |           | 11.38210  | 79.20423           | 11.42181           | 78.96276          | 20.14      | 0.00        | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future |            |           | 11.61451  | 80.04671           | 11.65581           | 79.80316          | 19.04      | 0.00        | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future |            |           | 11.86425  | 76.65850           | 11.90735           | 76.41257          | 18.33      | 0.00        | 0                |               |
| <b>Total R2037 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>139,11</b> |
| R2037                     | On | 05/11/2020 | Bond Future | 10.18      | Call      |           | 586.92000          | 0.58692            | 615,960           | 18.95      | 0.00        | 0                |               |
| R2037                     | On | 05/11/2020 | Bond Future | 10.18      | Put       |           | 7,338.46000        | 7.33846            | 7,127,630         | 18.95      | 0.00        | 0                |               |
| R2037                     | On | 05/11/2020 | Bond Future | 10.19      | Call      |           | 597.80000          | 0.59780            | 627,330           | 18.95      | 0.00        | 0                |               |
| R2037                     | On | 05/11/2020 | Bond Future | 10.19      | Put       |           | 7,278.63000        | 7.27863            | 7,068,290         | 18.95      | 0.00        | 0                |               |
| R2037                     | On | 05/11/2020 | Bond Future | 10.17      | Call      |           | 576.20000          | 0.57620            | 604,740           | 18.95      | 0.00        | 0                |               |
| R2037                     | On | 05/11/2020 | Bond Future | 10.17      | Put       |           | 7,398.54000        | 7.39854            | 7,187,210         | 18.95      | 0.00        | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.85      | Put       |           | 6,136.09000        | 6.13609            | 5,976,830         | 19.45      | 0.00        | 0                | ;             |
| R2037                     | On | 04/02/2021 | Bond Future | 10.35      | Call      |           | 1,526.28000        | 1.52628            | 1,581,810         | 19.06      | 0.00        | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.28      | Put       |           | 8,837.23000        | 8.83723            | 8,647,990         | 19.06      | 0.00        | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.29      | Call      |           | 1,433.09000        | 1.43309            | 1,485,790         | 19.06      | 0.00        | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.48      | Call      |           | 1,742.57000        | 1.74257            | 1,804,480         | 19.06      | 0.00        | 0                | 2'            |
| R2037                     | On | 04/02/2021 | Bond Future | 13.73      | Call      |           | 12,870.06000       | 12.87006           | 13,080,750        | 21.70      | 0.00        | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 13.73      | Put       |           | 586.19000          | 0.58619            | 555,410           | 21.70      | 0.00        | 0                | 30            |
| R2037                     | On | 04/02/2021 | Bond Future | 10.85      | Call      |           | 2,546.95000        | 2.54695            | 2,629,160         | 19.45      | 0.00        | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.27      | Call      |           | 1,402.94000        | 1.40294            | 1,454,710         | 19.06      | 0.00        | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.27      | Put       |           | 8,891.78000        | 8.89178            | 8,702,080         | 19.06      | 0.00        | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.35      | Put       |           | 8,460.92000        | 8.46092            | 8,274,980         | 19.06      | 0.00        | 0                | ;             |
| R2037                     | On | 04/02/2021 | Bond Future | 9.65       | Put       |           | 12,648.96000       | 12.64896           | 12,435,190        | 19.06      | 0.00        | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 9.65       | Call      |           | 677.88000          | 0.67788            | 705,580           | 19.06      | 0.00        | 0                | ;             |
| R2037                     | On | 04/02/2021 | Bond Future | 10.28      | Call      |           | 1,417.96000        | 1.41796            | 1,470,190         | 19.06      | 0.00        | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 11.97      | Put       |           | 2,762.99000        | 2.76299            | 2,665,880         | 20.73      | 0.00        | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 11.97      | Call      |           | 5,983.82000        | 5.98382            | 6,128,180         | 20.73      | 0.00        | 0                | 30            |
| R2037                     | On | 04/02/2021 | Bond Future | 11.90      | Call      |           | 5,729.01000        | 5.72901            | 5,869,840         | 20.62      | 0.00        | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 11.90      | Put       |           | 2,908.04000        | 2.90804            | 2,807,400         | 20.62      | 0.00        | 0                | 2'            |
| R2037                     | On | 04/02/2021 | Bond Future | 10.48      | Put       |           | 7,787.97000        | 7.78797            | 7,608,410         | 19.06      | 0.00        | 0                |               |
| R2037                     | On | 04/02/2021 | Bond Future | 10.29      | Put       |           | 8,782.88000        | 8.78288            | 8,594,110         | 19.06      | 0.00        | 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    |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2037                     | On | 06/05/2021 | Bond Future | 12.43      | Put       |           | 3,172.73000        | 3.17273            | 3,082,300         | 19.87      |  | 0.00        | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.44      | Call      |           | 7,565.65000        | 7.56565            | 7,719,140         | 19.89      |  | 0.00        | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.44      | Put       |           | 3,155.26000        | 3.15526            | 3,065,200         | 19.89      |  | 0.00        | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.42      | Call      |           | 7,493.08000        | 7.49308            | 7,645,820         | 19.86      |  | 0.00        | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.42      | Put       |           | 3,190.30000        | 3.19030            | 3,099,490         | 19.86      |  | 0.00        | 0                |               |
| R2037                     | On | 06/05/2021 | Bond Future | 12.43      | Call      |           | 7,529.34000        | 7.52934            | 7,682,460         | 19.87      |  | 0.00        | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.27      | Call      |           | 6,446.62000        | 6.44662            | 6,585,870         | 18.60      |  | 0.00        | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.27      | Put       |           | 4,424.56000        | 4.42456            | 4,317,880         | 18.60      |  | 0.00        | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.28      | Call      |           | 6,478.97000        | 6.47897            | 6,618,600         | 18.61      |  | 0.00        | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.28      | Put       |           | 4,402.33000        | 4.40233            | 4,296,030         | 18.61      |  | 0.00        | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.26      | Call      |           | 6,414.60000        | 6.41460            | 6,553,460         | 18.58      |  | 0.00        | 0                |               |
| R2037                     | On | 05/08/2021 | Bond Future | 12.26      | Put       |           | 4,447.19000        | 4.44719            | 4,340,120         | 18.58      |  | 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>0.00</b> | <b>0</b>         | <b>140,41</b> |
| R2040                     | On | 05/11/2020 | Bond Future |            |           | 11.32981  | 84.37246           | 11.39379           | 83.95063          | 21.29      |  | 0.00        | 0                | 72,65         |
| R2040                     | On | 04/02/2021 | Bond Future |            |           | 11.55447  | 80.73314           | 11.62107           | 80.30790          | 21.01      |  | 0.00        | 0                |               |
| R2040                     | On | 06/05/2021 | Bond Future |            |           | 11.78497  | 81.59196           | 11.85437           | 81.16267          | 19.67      |  | 0.00        | 0                |               |
| R2040                     | On | 05/08/2021 | Bond Future |            |           | 12.03264  | 77.97021           | 12.10518           | 77.53652          | 18.87      |  | 0.00        | 0                |               |
| <b>Total R2040 Future</b> |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>72,65</b>  |
| R2040                     | On | 05/11/2020 | Bond Future | 11.50      | Call      |           | 3,354.54000        | 3.35454            | 3,570,180         | 21.29      |  | 0.00        | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 11.50      | Put       |           | 2,662.01000        | 2.66201            | 2,455,820         | 21.29      |  | 0.00        | 0                | 2,00          |
| R2040                     | On | 05/11/2020 | Bond Future | 11.70      | Call      |           | 4,099.24000        | 4.09924            | 4,343,180         | 21.57      |  | 0.00        | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 11.70      | Put       |           | 2,128.33000        | 2.12833            | 1,950,440         | 21.57      |  | 0.00        | 0                | 2,00          |
| R2040                     | On | 05/11/2020 | Bond Future | 9.50       | Put       |           | 14,225.27000       | 14.22527           | 13,813,870        | 19.58      |  | 0.00        | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 9.50       | Call      |           | 86.39000           | 0.08639            | 96,820            | 19.58      |  | 0.00        | 0                | 2,00          |
| R2040                     | On | 05/11/2020 | Bond Future | 10.00      | Put       |           | 10,337.45000       | 10.33745           | 9,947,140         | 19.58      |  | 0.00        | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 10.00      | Call      |           | 288.29000          | 0.28829            | 319,810           | 19.58      |  | 0.00        | 0                | 2,35          |
| R2040                     | On | 05/11/2020 | Bond Future | 11.00      | Put       |           | 4,459.74000        | 4.45974            | 4,179,410         | 20.52      |  | 0.00        | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 11.00      | Call      |           | 1,806.38000        | 1.80638            | 1,947,880         | 20.52      |  | 0.00        | 0                | 2,35          |
| R2040                     | On | 05/11/2020 | Bond Future | 9.73       | Put       |           | 12,377.86000       | 12.37786           | 11,973,960        | 19.58      |  | 0.00        | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 9.73       | Call      |           | 154.95000          | 0.15495            | 172,880           | 19.58      |  | 0.00        | 0                | 2,00          |
| R2040                     | On | 05/11/2020 | Bond Future | 10.23      | Put       |           | 8,723.62000        | 8.72362            | 8,349,880         | 19.58      |  | 0.00        | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 10.23      | Call      |           | 464.39000          | 0.46439            | 512,480           | 19.58      |  | 0.00        | 0                | 2,00          |
| R2040                     | On | 05/11/2020 | Bond Future | 10.31      | Call      |           | 542.34000          | 0.54234            | 597,370           | 19.58      |  | 0.00        | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 10.31      | Put       |           | 8,191.90000        | 8.19190            | 7,825,100         | 19.58      |  | 0.00        | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 10.32      | Call      |           | 552.75000          | 0.55275            | 608,700           | 19.58      |  | 0.00        | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 10.32      | Put       |           | 8,126.56000        | 8.12656            | 7,760,680         | 19.58      |  | 0.00        | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 10.30      | Call      |           | 532.08000          | 0.53208            | 586,210           | 19.58      |  | 0.00        | 0                |               |
| R2040                     | On | 05/11/2020 | Bond Future | 10.30      | Put       |           | 8,257.49000        | 8.25749            | 7,889,790         | 19.58      |  | 0.00        | 0                |               |

| Contract Details          |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere   |
|---------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|--------------|
| R2040                     | On | 04/02/2021 | Bond Future | 10.42      | Put       |           | 9,671.15000        | 9.67115            | 9,341,560         | 19.75      | 0.00                  | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 10.40      | Call      |           | 1,374.87000        | 1.37487            | 1,468,850         | 19.75      | 0.00                  | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 10.40      | Put       |           | 9,789.88000        | 9.78988            | 9,458,620         | 19.75      | 0.00                  | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 10.07      | Call      |           | 940.01000          | 0.94001            | 1,008,880         | 19.75      | 0.00                  | 0                | 80           |
| R2040                     | On | 04/02/2021 | Bond Future | 11.74      | Call      |           | 4,759.68000        | 4.75968            | 4,984,720         | 21.00      | 0.00                  | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 11.74      | Put       |           | 4,009.33000        | 4.00933            | 3,809,130         | 21.00      | 0.00                  | 0                | 80           |
| R2040                     | On | 04/02/2021 | Bond Future | 10.41      | Call      |           | 1,389.96000        | 1.38996            | 1,484,770         | 19.75      | 0.00                  | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 10.41      | Put       |           | 9,730.41000        | 9.73041            | 9,399,980         | 19.75      | 0.00                  | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 10.42      | Call      |           | 1,405.16000        | 1.40516            | 1,500,810         | 19.75      | 0.00                  | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 10.24      | Call      |           | 1,149.03000        | 1.14903            | 1,230,280         | 19.75      | 0.00                  | 0                | 50           |
| R2040                     | On | 04/02/2021 | Bond Future | 11.57      | Call      |           | 4,203.02000        | 4.20302            | 4,411,390         | 20.81      | 0.00                  | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 11.57      | Put       |           | 4,528.78000        | 4.52878            | 4,311,910         | 20.81      | 0.00                  | 0                | 50           |
| R2040                     | On | 04/02/2021 | Bond Future | 9.57       | Put       |           | 15,453.82000       | 15.45382           | 15,068,080        | 19.75      | 0.00                  | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 9.57       | Call      |           | 488.35000          | 0.48835            | 527,850           | 19.75      | 0.00                  | 0                | 80           |
| R2040                     | On | 04/02/2021 | Bond Future | 10.07      | Put       |           | 11,872.17000       | 11.87217           | 11,515,800        | 19.75      | 0.00                  | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 9.49       | Put       |           | 16,072.22000       | 16.07222           | 15,682,750        | 19.75      | 0.00                  | 0                |              |
| R2040                     | On | 04/02/2021 | Bond Future | 9.49       | Call      |           | 435.66000          | 0.43566            | 471,430           | 19.75      | 0.00                  | 0                | 50           |
| R2040                     | On | 04/02/2021 | Bond Future | 10.24      | Put       |           | 10,770.60000       | 10.77060           | 10,426,610        | 19.75      | 0.00                  | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.44      | Put       |           | 3,692.25000        | 3.69225            | 3,528,220         | 20.16      | 0.00                  | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.42      | Call      |           | 7,096.44000        | 7.09644            | 7,360,290         | 20.13      | 0.00                  | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.42      | Put       |           | 3,734.70000        | 3.73470            | 3,569,260         | 20.13      | 0.00                  | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.43      | Call      |           | 7,132.33000        | 7.13233            | 7,396,890         | 20.15      | 0.00                  | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.43      | Put       |           | 3,713.29000        | 3.71329            | 3,548,560         | 20.15      | 0.00                  | 0                |              |
| R2040                     | On | 06/05/2021 | Bond Future | 12.44      | Call      |           | 7,168.53000        | 7.16853            | 7,433,790         | 20.16      | 0.00                  | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.48      | Call      |           | 6,749.07000        | 6.74907            | 7,002,640         | 19.08      | 0.00                  | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.48      | Put       |           | 4,569.79000        | 4.56979            | 4,389,670         | 19.08      | 0.00                  | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.49      | Call      |           | 6,781.53000        | 6.78153            | 7,035,780         | 19.09      | 0.00                  | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.49      | Put       |           | 4,545.49000        | 4.54549            | 4,366,050         | 19.09      | 0.00                  | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.47      | Call      |           | 6,716.37000        | 6.71637            | 6,969,260         | 19.07      | 0.00                  | 0                |              |
| R2040                     | On | 05/08/2021 | Bond Future | 12.47      | Put       |           | 4,593.92000        | 4.59392            | 4,413,120         | 19.07      | 0.00                  | 0                |              |
| <b>Total R2040 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>18,66</b> |
| <b>Total For R2040</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>91,31</b> |
| R2044                     | On | 05/11/2020 | Bond Future |            |           | 11.43613  | 80.68219           | 11.49482           | 80.29780          | 22.29      | 322,728,760.00        | 4,000            | 47,34        |
| R2044                     | On | 04/02/2021 | Bond Future |            |           | 11.65548  | 77.13015           | 11.71661           | 76.74273          | 21.99      | 0.00                  | 0                |              |
| R2044                     | On | 06/05/2021 | Bond Future |            |           | 11.88030  | 77.95068           | 11.94405           | 77.55959          | 20.61      | 0.00                  | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future |            |           | 12.12179  | 74.41465           | 12.18849           | 74.01954          | 19.79      | 0.00                  | 0                |              |
| <b>Total R2044 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>322,728,760.00</b> | <b>4,000</b>     | <b>47,34</b> |
| R2044                     | On | 05/11/2020 | Bond Future | 10.35      | Call      |           | 489.81000          | 0.48981            | 534,270           | 20.55      | 0.00                  | 0                |              |
| R2044                     | On | 05/11/2020 | Bond Future | 10.35      | Put       |           | 8,615.07000        | 8.61507            | 8,275,140         | 20.55      | 0.00                  | 0                |              |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Opt Intere |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|------------|
| R2044            | On | 05/11/2020 | Bond Future | 10.36  | Call       |           |           | 499.46000          | 0.49946            | 544,680           | 20.55      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 10.36  | Put        |           |           | 8,547.64000        | 8.54764            | 8,208,470         | 20.55      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 10.04  | Call       |           |           | 256.04000          | 0.25604            | 280,870           | 20.55      | 0.00  | 0                | 5          |
| R2044            | On | 05/11/2020 | Bond Future | 9.34   | Put        |           |           | 16,585.98000       | 16.58598           | 16,206,110        | 20.55      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 11.43  | Put        |           |           | 3,224.37000        | 3.22437            | 3,011,380         | 22.20      | 0.00  | 0                | 1,8        |
| R2044            | On | 05/11/2020 | Bond Future | 9.72   | Put        |           |           | 13,342.69000       | 13.34269           | 12,970,530        | 20.55      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 10.34  | Put        |           |           | 8,682.78000        | 8.68278            | 8,342,080         | 20.55      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 11.06  | Call       |           |           | 1,735.03000        | 1.73503            | 1,857,160         | 21.60      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 11.06  | Put        |           |           | 4,661.85000        | 4.66185            | 4,399,590         | 21.60      | 0.00  | 0                | 5          |
| R2044            | On | 05/11/2020 | Bond Future | 10.04  | Put        |           |           | 10,829.30000       | 10.82930           | 10,469,740        | 20.55      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 8.87   | Call       |           |           | 9.10000            | 0.00910            | 10,120            | 20.55      | 0.00  | 0                | 1,8        |
| R2044            | On | 05/11/2020 | Bond Future | 10.02  | Put        |           |           | 10,979.96000       | 10.97996           | 10,619,410        | 20.55      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 9.34   | Call       |           |           | 41.79000           | 0.04179            | 46,310            | 20.55      | 0.00  | 0                | 5          |
| R2044            | On | 05/11/2020 | Bond Future | 11.17  | Call       |           |           | 2,025.91000        | 2.02591            | 2,162,530         | 21.80      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 11.17  | Put        |           |           | 4,194.78000        | 4.19478            | 3,947,010         | 21.80      | 0.00  | 0                | 1,8        |
| R2044            | On | 05/11/2020 | Bond Future | 11.43  | Call       |           |           | 2,799.64000        | 2.79964            | 2,971,040         | 22.20      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 9.96   | Call       |           |           | 213.46000          | 0.21346            | 234,490           | 20.55      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 11.38  | Call       |           |           | 2,641.71000        | 2.64171            | 2,806,420         | 22.13      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 9.72   | Call       |           |           | 119.10000          | 0.11910            | 131,330           | 20.55      | 0.00  | 0                | 1,8        |
| R2044            | On | 05/11/2020 | Bond Future | 9.97   | Put        |           |           | 11,360.50000       | 11.36050           | 10,997,590        | 20.55      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 9.97   | Call       |           |           | 218.44000          | 0.21844            | 239,920           | 20.55      | 0.00  | 0                | 3          |
| R2044            | On | 05/11/2020 | Bond Future | 8.87   | Put        |           |           | 20,940.51000       | 20.94051           | 20,557,140        | 20.55      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 10.34  | Call       |           |           | 480.32000          | 0.48032            | 524,010           | 20.55      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 11.38  | Put        |           |           | 3,396.78000        | 3.39678            | 3,177,100         | 22.13      | 0.00  | 0                | 3          |
| R2044            | On | 05/11/2020 | Bond Future | 10.02  | Call       |           |           | 244.80000          | 0.24480            | 268,640           | 20.55      | 0.00  | 0                | 1,8        |
| R2044            | On | 05/11/2020 | Bond Future | 9.29   | Put        |           |           | 17,031.77000       | 17.03177           | 16,651,290        | 20.55      | 0.00  | 0                |            |
| R2044            | On | 05/11/2020 | Bond Future | 9.29   | Call       |           |           | 35.98000           | 0.03598            | 39,890            | 20.55      | 0.00  | 0                | 3          |
| R2044            | On | 05/11/2020 | Bond Future | 9.96   | Put        |           |           | 11,437.27000       | 11.43727           | 11,073,910        | 20.55      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 9.66   | Put        |           |           | 15,614.70000       | 15.61470           | 15,262,480        | 20.72      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 9.66   | Call       |           |           | 486.71000          | 0.48671            | 521,910           | 20.72      | 0.00  | 0                | 2          |
| R2044            | On | 04/02/2021 | Bond Future | 10.04  | Put        |           |           | 12,786.20000       | 12.78620           | 12,453,380        | 20.72      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.04  | Call       |           |           | 811.70000          | 0.81170            | 866,300           | 20.72      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.35  | Call       |           |           | 1,179.57000        | 1.17957            | 1,254,120         | 20.72      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.35  | Put        |           |           | 10,711.84000       | 10.71184           | 10,398,970        | 20.72      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.84  | Call       |           |           | 2,003.10000        | 2.00310            | 2,116,420         | 20.84      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.84  | Put        |           |           | 7,897.34000        | 7.89734            | 7,623,240         | 20.84      | 0.00  | 0                | 2          |
| R2044            | On | 04/02/2021 | Bond Future | 10.29  | Call       |           |           | 1,100.43000        | 1.10043            | 1,170,840         | 20.72      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.29  | Put        |           |           | 11,096.60000       | 11.09660           | 10,779,590        | 20.72      | 0.00  | 0                | 2          |
| R2044            | On | 04/02/2021 | Bond Future | 10.36  | Call       |           |           | 1,193.14000        | 1.19314            | 1,268,400         | 20.72      | 0.00  | 0                |            |
| R2044            | On | 04/02/2021 | Bond Future | 10.36  | Put        |           |           | 10,648.50000       | 10.64850           | 10,336,340        | 20.72      | 0.00  | 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 | Bond Future | 10.37      | Call      |           | 1,206.83000        | 1.20683            | 1,282,800         | 20.72      |  | 0.00                  | 0                |              |
| R2044                     | On | 04/02/2021 | Bond Future | 10.37      | Put       |           | 10,585.39000       | 10.58539           | 10,273,940        | 20.72      |  | 0.00                  | 0                |              |
| R2044                     | On | 06/05/2021 | Bond Future | 12.44      | Call      |           | 6,860.82000        | 6.86082            | 7,095,510         | 21.13      |  | 0.00                  | 0                |              |
| R2044                     | On | 06/05/2021 | Bond Future | 12.44      | Put       |           | 3,934.02000        | 3.93402            | 3,777,620         | 21.13      |  | 0.00                  | 0                |              |
| R2044                     | On | 06/05/2021 | Bond Future | 12.45      | Call      |           | 6,895.79000        | 6.89579            | 7,131,130         | 21.14      |  | 0.00                  | 0                |              |
| R2044                     | On | 06/05/2021 | Bond Future | 12.45      | Put       |           | 3,912.02000        | 3.91202            | 3,756,270         | 21.14      |  | 0.00                  | 0                |              |
| R2044                     | On | 06/05/2021 | Bond Future | 12.43      | Call      |           | 6,825.89000        | 6.82589            | 7,059,930         | 21.11      |  | 0.00                  | 0                |              |
| R2044                     | On | 06/05/2021 | Bond Future | 12.43      | Put       |           | 3,956.14000        | 3.95614            | 3,799,090         | 21.11      |  | 0.00                  | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.59      | Call      |           | 6,856.49000        | 6.85649            | 7,088,470         | 20.16      |  | 0.00                  | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.59      | Put       |           | 4,553.18000        | 4.55318            | 4,390,050         | 20.16      |  | 0.00                  | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.60      | Call      |           | 6,889.46000        | 6.88946            | 7,122,040         | 20.17      |  | 0.00                  | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.60      | Put       |           | 4,530.38000        | 4.53038            | 4,367,850         | 20.17      |  | 0.00                  | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.61      | Call      |           | 6,922.46000        | 6.92246            | 7,155,650         | 20.19      |  | 0.00                  | 0                |              |
| R2044                     | On | 05/08/2021 | Bond Future | 12.61      | Put       |           | 4,507.69000        | 4.50769            | 4,345,770         | 20.19      |  | 0.00                  | 0                |              |
| <b>Total R2044 Option</b> |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>12,34</b> |
| <b>Total For R2044</b>    |    |            |             |            |           |           |                    |                    |                   |            |  | <b>322,728,760.00</b> | <b>4,000</b>     | <b>59,6</b>  |
| R2048                     | On | 05/11/2020 | Bond Future |            |           | 11.41473  | 79.46943           | 11.46824           | 79.11319          | 22.92      |  | 0.00                  | 0                | 111,7        |
| R2048                     | On | 04/02/2021 | Bond Future |            |           | 11.63301  | 80.28433           | 11.68881           | 79.92535          | 21.34      |  | 0.00                  | 0                |              |
| R2048                     | On | 06/05/2021 | Bond Future |            |           | 11.84852  | 76.72633           | 11.90672           | 76.36400          | 21.09      |  | 0.00                  | 0                |              |
| R2048                     | On | 05/08/2021 | Bond Future |            |           | 12.07782  | 77.55768           | 12.13870           | 77.19166          | 19.06      |  | 0.00                  | 0                |              |
| <b>Total R2048 Future</b> |    |            |             |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         | <b>111,7</b> |
| R2048                     | On | 05/11/2020 | Bond Future | 10.03      | Call      |           | 258.55000          | 0.25855            | 280,780           | 21.06      |  | 0.00                  | 0                |              |
| R2048                     | On | 05/11/2020 | Bond Future | 10.03      | Put       |           | 10,956.23000       | 10.95623           | 10,622,220        | 21.06      |  | 0.00                  | 0                |              |
| R2048                     | On | 05/11/2020 | Bond Future | 10.04      | Call      |           | 264.48000          | 0.26448            | 287,180           | 21.06      |  | 0.00                  | 0                |              |
| R2048                     | On | 05/11/2020 | Bond Future | 10.04      | Put       |           | 10,878.95000       | 10.87895           | 10,545,410        | 21.06      |  | 0.00                  | 0                |              |
| R2048                     | On | 05/11/2020 | Bond Future | 10.02      | Call      |           | 252.72000          | 0.25272            | 274,490           | 21.06      |  | 0.00                  | 0                |              |
| R2048                     | On | 05/11/2020 | Bond Future | 10.02      | Put       |           | 11,033.76000       | 11.03376           | 10,699,290        | 21.06      |  | 0.00                  | 0                |              |
| R2048                     | On | 05/11/2020 | Bond Future | 11.00      | Put       |           | 4,879.91000        | 4.87991            | 4,630,490         | 22.08      |  | 0.00                  | 0                |              |
| R2048                     | On | 05/11/2020 | Bond Future | 11.00      | Call      |           | 1,660.28000        | 1.66028            | 1,767,100         | 22.08      |  | 0.00                  | 0                | 9            |
| R2048                     | On | 05/11/2020 | Bond Future | 10.00      | Put       |           | 11,189.54000       | 11.18954           | 10,854,170        | 21.06      |  | 0.00                  | 0                |              |
| R2048                     | On | 05/11/2020 | Bond Future | 10.00      | Call      |           | 241.39000          | 0.24139            | 262,260           | 21.06      |  | 0.00                  | 0                | 9            |
| R2048                     | On | 04/02/2021 | Bond Future | 10.75      | Put       |           | 8,325.26000        | 8.32526            | 8,063,740         | 20.06      |  | 0.00                  | 0                |              |
| R2048                     | On | 04/02/2021 | Bond Future | 10.75      | Call      |           | 1,855.37000        | 1.85537            | 1,952,830         | 20.06      |  | 0.00                  | 0                | 2,5          |
| R2048                     | On | 04/02/2021 | Bond Future | 11.50      | Put       |           | 5,060.78000        | 5.06078            | 4,863,480         | 21.06      |  | 0.00                  | 0                |              |
| R2048                     | On | 04/02/2021 | Bond Future | 11.50      | Call      |           | 3,833.70000        | 3.83370            | 3,995,380         | 21.06      |  | 0.00                  | 0                | 2,5          |
| R2048                     | On | 04/02/2021 | Bond Future | 10.47      | Call      |           | 1,375.25000        | 1.37525            | 1,451,890         | 20.06      |  | 0.00                  | 0                |              |
| R2048                     | On | 04/02/2021 | Bond Future | 10.47      | Put       |           | 9,966.17000        | 9.96617            | 9,683,830         | 20.06      |  | 0.00                  | 0                |              |
| R2048                     | On | 04/02/2021 | Bond Future | 10.48      | Call      |           | 1,390.75000        | 1.39075            | 1,468,090         | 20.06      |  | 0.00                  | 0                |              |
| R2048                     | On | 04/02/2021 | Bond Future | 10.48      | Put       |           | 9,904.28000        | 9.90428            | 9,622,640         | 20.06      |  | 0.00                  | 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 | 10.46      | Call      |           | 1,359.87000        | 1.35987            | 1,435,810         | 20.06      | 0.00        | 0                |               |
| R2048                     | On | 04/02/2021 | Bond Future | 10.46      | Put       |           | 10,028.31000       | 10.02831           | 9,745,270         | 20.06      | 0.00        | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.35      | Call      |           | 6,720.11000        | 6.72011            | 6,933,890         | 21.49      | 0.00        | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.35      | Put       |           | 4,060.98000        | 4.06098            | 3,912,430         | 21.49      | 0.00        | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.36      | Call      |           | 6,755.12000        | 6.75512            | 6,969,500         | 21.50      | 0.00        | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.36      | Put       |           | 4,037.99000        | 4.03799            | 3,890,040         | 21.50      | 0.00        | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.34      | Call      |           | 6,685.16000        | 6.68516            | 6,898,320         | 21.48      | 0.00        | 0                |               |
| R2048                     | On | 06/05/2021 | Bond Future | 12.34      | Put       |           | 4,084.12000        | 4.08412            | 3,934,950         | 21.48      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.52      | Call      |           | 6,815.38000        | 6.81538            | 7,028,100         | 19.33      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.52      | Put       |           | 4,595.88000        | 4.59588            | 4,442,580         | 19.33      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.50      | Call      |           | 6,748.51000        | 6.74851            | 6,960,090         | 19.30      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.50      | Put       |           | 4,642.38000        | 4.64238            | 4,487,940         | 19.30      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.51      | Call      |           | 6,781.93000        | 6.78193            | 6,994,080         | 19.31      | 0.00        | 0                |               |
| R2048                     | On | 05/08/2021 | Bond Future | 12.51      | Put       |           | 4,619.07000        | 4.61907            | 4,465,200         | 19.31      | 0.00        | 0                |               |
| <b>Total R2048 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,08</b>   |
| <b>Total For R2048</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>118,86</b> |
| R208                      | On | 05/11/2020 | Bond Future |            |           | 3.51879   | 101.98866          | 3.53577            | 101.98206         | 0.17       | 0.00        | 0                | 7,5           |
| <b>Total R208 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,52</b>   |
| R208                      | On | 05/11/2020 | Bond Future | 4.78       | Call      |           | 481.33000          | 0.48133            | 487,920           | 0.36       | 0.00        | 0                |               |
| R208                      | On | 05/11/2020 | Bond Future | 4.78       | Put       |           | 0.04000            | 0.00004            | 0,030             | 0.36       | 0.00        | 0                |               |
| R208                      | On | 05/11/2020 | Bond Future | 4.79       | Call      |           | 485.18000          | 0.48518            | 491,770           | 0.36       | 0.00        | 0                |               |
| R208                      | On | 05/11/2020 | Bond Future | 4.79       | Put       |           | 0.04000            | 0.00004            | 0,030             | 0.36       | 0.00        | 0                |               |
| R208                      | On | 05/11/2020 | Bond Future | 4.77       | Call      |           | 477.48000          | 0.47748            | 484,070           | 0.36       | 0.00        | 0                |               |
| R208                      | On | 05/11/2020 | Bond Future | 4.77       | Put       |           | 0.04000            | 0.00004            | 0,030             | 0.36       | 0.00        | 0                |               |
| <b>Total R208 Option</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,52</b>   |
| <b>Total For R208</b>     |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,52</b>   |
| R209                      | On | 05/11/2020 | Bond Future |            |           | 10.77591  | 67.04293           | 10.81867           | 66.80696          | 21.38      | 0.00        | 0                | 26,3          |
| R209                      | On | 04/02/2021 | Bond Future |            |           | 10.97674  | 67.73068           | 11.02098           | 67.49306          | 20.19      | 0.00        | 0                |               |
| R209                      | On | 06/05/2021 | Bond Future |            |           | 11.18156  | 65.31065           | 11.22742           | 65.07092          | 20.43      | 0.00        | 0                | 1,4           |
| R209                      | On | 05/08/2021 | Bond Future |            |           | 11.39522  | 66.01842           | 11.44284           | 65.77628          | 18.86      | 0.00        | 0                |               |
| <b>Total R209 Future</b>  |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>27,72</b>  |
| R209                      | On | 05/11/2020 | Bond Future | 10.01      | Call      |           | 736.30000          | 0.73630            | 777,970           | 20.45      | 0.00        | 0                |               |
| R209                      | On | 05/11/2020 | Bond Future | 10.01      | Put       |           | 5,414.09000        | 5.41409            | 5,219,790         | 20.45      | 0.00        | 0                |               |
| R209                      | On | 05/11/2020 | Bond Future | 10.02      | Call      |           | 749.20000          | 0.74920            | 791,500           | 20.45      | 0.00        | 0                |               |
| R209                      | On | 05/11/2020 | Bond Future | 10.02      | Put       |           | 5,366.27000        | 5.36627            | 5,172,600         | 20.45      | 0.00        | 0                |               |
| R209                      | On | 05/11/2020 | Bond Future | 10.00      | Call      |           | 723.48000          | 0.72348            | 764,510           | 20.44      | 0.00        | 0                |               |
| R209                      | On | 05/11/2020 | Bond Future | 10.00      | Put       |           | 5,462.06000        | 5.46206            | 5,267,120         | 20.44      | 0.00        | 0                |               |
| R209                      | On | 04/02/2021 | Bond Future | 10.11      | Call      |           | 1,541.15000        | 1.54115            | 1,604,390         | 19.38      | 0.00        | 0                |               |
| R209                      | On | 04/02/2021 | Bond Future | 10.11      | Put       |           | 6,698.42000        | 6.69842            | 6,524,040         | 19.38      | 0.00        | 0                |               |



| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Interr   |
|--------------------------|----|------------|-------------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R209                     | On | 04/02/2021 | Bond Future | 10.12      | Call      |           | 1,556.72000        | 1.55672            | 1,620,480         | 19.38      | 0.00        | 0                |              |
| R209                     | On | 04/02/2021 | Bond Future | 10.12      | Put       |           | 6,654.24000        | 6.65424            | 6,480,380         | 19.38      | 0.00        | 0                |              |
| R209                     | On | 04/02/2021 | Bond Future | 10.10      | Call      |           | 1,525.68000        | 1.52568            | 1,588,410         | 19.38      | 0.00        | 0                |              |
| R209                     | On | 04/02/2021 | Bond Future | 10.10      | Put       |           | 6,742.77000        | 6.74277            | 6,567,880         | 19.38      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 10.25      | Put       |           | 7,564.58000        | 7.56458            | 7,399,220         | 19.54      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 10.25      | Call      |           | 2,162.40000        | 2.16240            | 2,236,770         | 19.54      | 0.00        | 0                | 3,00         |
| R209                     | On | 06/05/2021 | Bond Future | 11.25      | Call      |           | 4,412.80000        | 4.41280            | 4,533,950         | 20.43      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 11.25      | Put       |           | 4,295.23000        | 4.29523            | 4,176,650         | 20.43      | 0.00        | 0                | 3,00         |
| R209                     | On | 06/05/2021 | Bond Future | 12.25      | Call      |           | 7,440.30000        | 7.44030            | 7,601,780         | 21.90      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.25      | Put       |           | 2,415.83000        | 2.41583            | 2,337,580         | 21.90      | 0.00        | 0                | 3,00         |
| R209                     | On | 06/05/2021 | Bond Future | 12.23      | Call      |           | 7,374.36000        | 7.37436            | 7,535,170         | 21.86      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.23      | Put       |           | 2,442.54000        | 2.44254            | 2,363,620         | 21.86      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.24      | Call      |           | 7,407.23000        | 7.40723            | 7,568,380         | 21.88      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.24      | Put       |           | 2,429.05000        | 2.42905            | 2,350,470         | 21.88      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.22      | Call      |           | 7,341.53000        | 7.34153            | 7,501,990         | 21.85      | 0.00        | 0                |              |
| R209                     | On | 06/05/2021 | Bond Future | 12.22      | Put       |           | 2,456.11000        | 2.45611            | 2,376,840         | 21.85      | 0.00        | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.80      | Call      |           | 5,709.42000        | 5.70942            | 5,847,470         | 19.18      | 0.00        | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.80      | Put       |           | 3,935.21000        | 3.93521            | 3,831,120         | 19.18      | 0.00        | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.81      | Call      |           | 5,738.29000        | 5.73829            | 5,876,720         | 19.19      | 0.00        | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.81      | Put       |           | 3,915.45000        | 3.91545            | 3,811,740         | 19.19      | 0.00        | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.79      | Call      |           | 5,680.84000        | 5.68084            | 5,818,500         | 19.16      | 0.00        | 0                |              |
| R209                     | On | 05/08/2021 | Bond Future | 11.79      | Put       |           | 3,955.32000        | 3.95532            | 3,850,840         | 19.16      | 0.00        | 0                |              |
| <b>Total R209 Option</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>9,00</b>  |
| <b>Total For R209</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>36,75</b> |
| R210                     | On | 05/11/2020 | Bond Future |            |           | 190.35386 | 190.35386          | 189.67848          | 189.67848         |            | 0.00        | 0                | 2,24         |
| R210                     | On | 04/02/2021 | Bond Future |            |           | 192.35282 | 192.35282          | 191.67254          | 191.67254         |            | 0.00        | 0                |              |
| R210                     | On | 06/05/2021 | Bond Future |            |           | 191.72781 | 191.72781          | 191.06665          | 191.06665         |            | 0.00        | 0                |              |
| R210                     | On | 05/08/2021 | Bond Future |            |           | 193.84982 | 193.84982          | 193.18175          | 193.18175         |            | 0.00        | 0                |              |
| <b>Total R210 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,24</b>  |
| <b>Total For R210</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,24</b>  |
| R212                     | On | 05/11/2020 | Bond Future |            |           | 169.14248 | 169.14248          | 168.86288          | 168.86288         |            | 0.00        | 0                | 6,96         |
| R212                     | On | 04/02/2021 | Bond Future |            |           | 168.61932 | 168.61932          | 168.36018          | 168.36018         |            | 0.00        | 0                |              |
| R212                     | On | 06/05/2021 | Bond Future |            |           | 170.45141 | 170.45141          | 170.19045          | 170.19045         |            | 0.00        | 0                |              |
| R212                     | On | 05/08/2021 | Bond Future |            |           | 170.00507 | 170.00507          | 169.76349          | 169.76349         |            | 0.00        | 0                |              |
| <b>Total R212 Future</b> |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,96</b>  |
| <b>Total For R212</b>    |    |            |             |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,96</b>  |
| R213                     | On | 05/11/2020 | Bond Future |            |           | 9.74608   | 83.74620           | 9.76840            | 83.62032          | 15.87      | 0.00        | 0                | 16,46        |
| R213                     | On | 04/02/2021 | Bond Future |            |           | 9.95762   | 84.60498           | 9.98071            | 84.47873          | 14.98      | 0.00        | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future |            |           | 10.16801  | 81.97502           | 10.19196           | 81.84794          | 15.03      | 0.00        | 0                |              |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere   |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------|
| R213                     | On | 05/08/2021 | Bond Future |        |            | 10.39320  | 82.86307  | 10.41814           | 82.73486           |                   | 13.86      | 0.00        | 0                |              |
| <b>Total R213 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>16,46</b> |
| R213                     | On | 05/11/2020 | Bond Future | 9.60   | Call       |           |           | 1,755.01000        | 1.75501            | 1,794,680         | 15.54      | 0.00        | 0                |              |
| R213                     | On | 05/11/2020 | Bond Future | 9.60   | Put        |           |           | 2,711.04000        | 2.71104            | 2,624,830         | 15.54      | 0.00        | 0                |              |
| R213                     | On | 05/11/2020 | Bond Future | 9.61   | Call       |           |           | 1,780.30000        | 1.78030            | 1,820,460         | 15.55      | 0.00        | 0                |              |
| R213                     | On | 05/11/2020 | Bond Future | 9.61   | Put        |           |           | 2,679.15000        | 2.67915            | 2,593,430         | 15.55      | 0.00        | 0                |              |
| R213                     | On | 05/11/2020 | Bond Future | 9.59   | Call       |           |           | 1,729.93000        | 1.72993            | 1,769,110         | 15.53      | 0.00        | 0                |              |
| R213                     | On | 05/11/2020 | Bond Future | 9.59   | Put        |           |           | 2,743.19000        | 2.74319            | 2,656,490         | 15.53      | 0.00        | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.40   | Call       |           |           | 1,867.23000        | 1.86723            | 1,903,630         | 14.42      | 0.00        | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.40   | Put        |           |           | 5,122.00000        | 5.12200            | 5,032,150         | 14.42      | 0.00        | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.41   | Call       |           |           | 1,887.34000        | 1.88734            | 1,924,050         | 14.43      | 0.00        | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.41   | Put        |           |           | 5,084.64000        | 5.08464            | 4,995,100         | 14.43      | 0.00        | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.39   | Call       |           |           | 1,847.46000        | 1.84746            | 1,883,540         | 14.42      | 0.00        | 0                |              |
| R213                     | On | 04/02/2021 | Bond Future | 9.39   | Put        |           |           | 5,159.76000        | 5.15976            | 5,069,590         | 14.42      | 0.00        | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.90  | Put        |           |           | 1,191.90000        | 1.19190            | 1,162,350         | 16.11      | 0.00        | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.91  | Call       |           |           | 9,649.06000        | 9.64906            | 9,746,770         | 16.11      | 0.00        | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.91  | Put        |           |           | 1,181.60000        | 1.18160            | 1,152,230         | 16.11      | 0.00        | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.89  | Call       |           |           | 9,578.13000        | 9.57813            | 9,675,480         | 16.11      | 0.00        | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.89  | Put        |           |           | 1,202.27000        | 1.20227            | 1,172,540         | 16.11      | 0.00        | 0                |              |
| R213                     | On | 06/05/2021 | Bond Future | 11.90  | Call       |           |           | 9,613.58000        | 9.61358            | 9,711,110         | 16.11      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.85  | Call       |           |           | 5,601.05000        | 5.60105            | 5,672,380         | 14.14      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.85  | Put        |           |           | 3,423.17000        | 3.42317            | 3,366,290         | 14.14      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.86  | Call       |           |           | 5,631.43000        | 5.63143            | 5,702,980         | 14.15      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.86  | Put        |           |           | 3,404.05000        | 3.40405            | 3,347,390         | 14.15      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.84  | Call       |           |           | 5,571.04000        | 5.57104            | 5,642,140         | 14.13      | 0.00        | 0                |              |
| R213                     | On | 05/08/2021 | Bond Future | 10.84  | Put        |           |           | 3,442.70000        | 3.44270            | 3,385,590         | 14.13      | 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>16,46</b> |
| R214                     | On | 05/11/2020 | Bond Future |        |            | 11.04332  | 64.75218  | 11.09098           | 64.48508           |                   | 22.97      | 0.00        | 0                | 20,05        |
| R214                     | On | 04/02/2021 | Bond Future |        |            | 11.24360  | 65.41617  | 11.29304           | 65.14705           |                   | 21.63      | 0.00        | 0                |              |
| R214                     | On | 06/05/2021 | Bond Future |        |            | 11.44065  | 62.83442  | 11.49195           | 62.56284           |                   | 21.91      | 0.00        | 0                |              |
| R214                     | On | 05/08/2021 | Bond Future |        |            | 11.64915  | 63.51524  | 11.70251           | 63.24092           |                   | 20.16      | 0.00        | 0                |              |
| <b>Total R214 Future</b> |    |            |             |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,05</b> |
| R214                     | On | 05/11/2020 | Bond Future | 10.25  | Call       |           |           | 734.23000          | 0.73423            | 781,480           | 21.90      | 0.00        | 0                |              |
| R214                     | On | 05/11/2020 | Bond Future | 10.25  | Put        |           |           | 5,726.33000        | 5.72633            | 5,506,480         | 21.90      | 0.00        | 0                |              |
| R214                     | On | 05/11/2020 | Bond Future | 10.26  | Call       |           |           | 747.29000          | 0.74729            | 795,250           | 21.91      | 0.00        | 0                |              |
| R214                     | On | 05/11/2020 | Bond Future | 10.26  | Put        |           |           | 5,676.40000        | 5.67640            | 5,457,260         | 21.91      | 0.00        | 0                |              |
| R214                     | On | 05/11/2020 | Bond Future | 10.24  | Call       |           |           | 721.90000          | 0.72190            | 768,460           | 21.90      | 0.00        | 0                |              |
| R214                     | On | 05/11/2020 | Bond Future | 10.24  | Put        |           |           | 5,777.09000        | 5.77709            | 5,556,550         | 21.90      | 0.00        | 0                |              |

| 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 | 04/02/2021 | Bond Future        | 10.32      | Call      |           | 1,515.33000        | 1.51533            | 1,585,480         | 20.74      | 0.00                  | 0                |                 |
| R214                      | On | 04/02/2021 | Bond Future        | 10.32      | Put       |           | 7,175.04000        | 7.17504            | 6,976,070         | 20.74      | 0.00                  | 0                |                 |
| R214                      | On | 04/02/2021 | Bond Future        | 10.33      | Call      |           | 1,530.81000        | 1.53081            | 1,601,530         | 20.74      | 0.00                  | 0                |                 |
| R214                      | On | 04/02/2021 | Bond Future        | 10.33      | Put       |           | 7,128.25000        | 7.12825            | 6,929,850         | 20.74      | 0.00                  | 0                |                 |
| R214                      | On | 04/02/2021 | Bond Future        | 10.31      | Call      |           | 1,499.96000        | 1.49996            | 1,569,540         | 20.74      | 0.00                  | 0                |                 |
| R214                      | On | 04/02/2021 | Bond Future        | 10.31      | Put       |           | 7,222.02000        | 7.22202            | 7,022,480         | 20.74      | 0.00                  | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.26      | Call      |           | 6,661.49000        | 6.66149            | 6,835,600         | 22.55      | 0.00                  | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.26      | Put       |           | 2,816.95000        | 2.81695            | 2,719,480         | 22.55      | 0.00                  | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.27      | Call      |           | 6,693.27000        | 6.69327            | 6,867,800         | 22.57      | 0.00                  | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.27      | Put       |           | 2,801.29000        | 2.80129            | 2,704,240         | 22.57      | 0.00                  | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.25      | Call      |           | 6,629.73000        | 6.62973            | 6,803,420         | 22.53      | 0.00                  | 0                |                 |
| R214                      | On | 06/05/2021 | Bond Future        | 12.25      | Put       |           | 2,832.70000        | 2.83270            | 2,734,810         | 22.53      | 0.00                  | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.02      | Call      |           | 5,730.66000        | 5.73066            | 5,886,560         | 20.45      | 0.00                  | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.02      | Put       |           | 4,139.23000        | 4.13923            | 4,020,810         | 20.45      | 0.00                  | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.03      | Call      |           | 5,759.12000        | 5.75912            | 5,915,460         | 20.46      | 0.00                  | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.03      | Put       |           | 4,118.67000        | 4.11867            | 4,000,690         | 20.46      | 0.00                  | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.01      | Call      |           | 5,702.23000        | 5.70223            | 5,857,710         | 20.43      | 0.00                  | 0                |                 |
| R214                      | On | 05/08/2021 | Bond Future        | 12.01      | Put       |           | 4,159.88000        | 4.15988            | 4,041,040         | 20.43      | 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>20,05</b>    |
| <b>Total for Bond</b>     |    |            |                    |            |           |           |                    |                    |                   |            | <b>541,669,237.88</b> | <b>10,801</b>    | <b>1,193,95</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                |                 |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ES33 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES33</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES33A On 15/09/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES33A Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES33A</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ES42 On 25/04/2042 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ES42 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ES42</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2025 On 31/01/2025 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2025 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2025</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2033 On 14/08/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| I2033 On 28/02/2033 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2033 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2033</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2038 On 31/01/2038 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2038 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2038</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2046 On 31/03/2046 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2046 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2046</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| I2050 On 31/12/2050 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total I2050 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For I2050</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186 On 21/12/2026 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R207 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R186/R207</b>              |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R186/R On 21/12/2026 Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R186/R208 Future</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <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>         |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For R197</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R202 On 07/12/2033 Price Contribution   |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R202 Future</b>                |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R202</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2023 On 28/02/2023 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2023 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2023</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2030 On 31/01/2030 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2030 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2030</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2032 On 31/03/2032 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2032 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2032</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2035 On 28/02/2035 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2035 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2035</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2037 On 31/01/2037 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2037 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2037</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2040 On 06/10/2015 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| R2040 On 31/01/2040 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2040 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2040</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2044 On 31/01/2044 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2044 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2044</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| R2048 On 28/02/2048 Price Contribution  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total R2048 Future</b>               |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For R2048</b>                  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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>         |            |

| Contract Details                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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                |            |
| <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 05/11/2020 GOVI                 |        |            | 714.96400 | 714.96400 | 713.76500          | 713.76500          |                   |            |  | 0.00        | 0                | 1,0        |
| GOVI On 04/02/2021 GOVI                 |        |            | 722.29600 | 722.29600 | 721.08700          | 721.08700          |                   |            |  | 0.00        | 0                |            |

| Contract Details         |    |            |              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere  |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------|
| GOVI                     | On | 06/05/2021 | GOVI         |        |            | 729.96700 | 729.96700 | 728.74700          | 728.74700          |                   |            | 0.00        | 0                |             |
| GOVI                     | On | 05/08/2021 | GOVI         |        |            | 737.78800 | 737.78800 | 736.55600          | 736.55600          |                   |            | 0.00        | 0                |             |
| <b>Total GOVI Future</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,0'</b> |
| 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        |           |           | 240,750.00000      | 24.07500           | 228,760,000       |            | 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        |           |           | 240,850.00000      | 24.08500           | 228,860,000       |            | 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        |           |           | 240,650.00000      | 24.06500           | 228,660,000       |            | 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        |           |           | 298,630.00000      | 29.86300           | 286,540,000       |            | 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        |           |           | 298,730.00000      | 29.87300           | 286,640,000       |            | 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        |           |           | 298,530.00000      | 29.85300           | 286,440,000       |            | 0.00        | 0                |             |
| GOVI                     | On | 06/05/2021 | GOVI         | 678.67 | Call       |           |           | 500,770.00000      | 50.07700           | 512,970,000       |            | 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       |           |           | 500,670.00000      | 50.06700           | 512,870,000       |            | 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       |           |           | 500,570.00000      | 50.05700           | 512,770,000       |            | 0.00        | 0                |             |
| GOVI                     | On | 06/05/2021 | GOVI         | 678.69 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |             |
| GOVI                     | On | 05/08/2021 | GOVI         | 719.13 | Call       |           |           | 174,260.00000      | 17.42600           | 186,580,000       |            | 0.00        | 0                |             |
| GOVI                     | On | 05/08/2021 | GOVI         | 719.13 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |             |
| GOVI                     | On | 05/08/2021 | GOVI         | 719.14 | Call       |           |           | 174,160.00000      | 17.41600           | 186,480,000       |            | 0.00        | 0                |             |
| GOVI                     | On | 05/08/2021 | GOVI         | 719.14 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |             |
| GOVI                     | On | 05/08/2021 | GOVI         | 719.15 | Call       |           |           | 174,060.00000      | 17.40600           | 186,380,000       |            | 0.00        | 0                |             |
| GOVI                     | On | 05/08/2021 | GOVI         | 719.15 | Put        |           |           | 0.00000            | 0.00000            | 0,000             |            | 0.00        | 0                |             |
| <b>Total GOVI Option</b> |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |             |
| <b>Total For GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,0'</b> |
| <b>Total for GOVI</b>    |    |            |              |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,0'</b> |
| AL37                     | On | 05/11/2020 | Index Future |        |            | 754.71600 | 754.71600 | 754.99200          | 754.99200          |                   |            | 0.00        | 0                |             |
| AL37                     | On | 04/02/2021 | Index Future |        |            | 762.45500 | 762.45500 | 762.73700          | 762.73700          |                   |            | 0.00        | 0                |             |
| AL37                     | On | 06/05/2021 | Index Future |        |            | 770.55300 | 770.55300 | 770.83900          | 770.83900          |                   |            | 0.00        | 0                |             |
| AL37                     | On | 05/08/2021 | Index Future |        |            | 778.80900 | 778.80900 | 779.10000          | 779.10000          |                   |            | 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 | 05/11/2020 | Index Future |        |            | 826.02000 | 826.02000 | 825.15800          | 825.15800          |                   |            | 0.00        | 0                |             |
| AL7T                     | On | 04/02/2021 | Index Future |        |            | 834.49000 | 834.49000 | 833.62300          | 833.62300          |                   |            | 0.00        | 0                |             |
| AL7T                     | On | 06/05/2021 | Index Future |        |            | 843.35300 | 843.35300 | 842.47800          | 842.47800          |                   |            | 0.00        | 0                |             |

| Contract Details                    |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                 | Contracts Traded | Opt Intere      |
|-------------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|-----------------|
| AL7T                                | On | 05/08/2021 | Index Future       |        |            | 852.39000 | 852.39000 | 851.50600          | 851.50600          |                   |            | 0.00                  | 0                |                 |
| <b>Total AL7T Future</b>            |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| <b>Total For AL7T</b>               |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         |                 |
| ALBI                                | On | 05/11/2020 | Index Future       |        |            | 723.74400 | 723.74400 | 722.49000          | 722.49000          |                   |            | 43,424,640.00         | 6                | 20              |
| ALBI                                | On | 04/02/2021 | Index Future       |        |            | 731.16500 | 731.16500 | 729.90200          | 729.90200          |                   |            | 0.00                  | 0                |                 |
| ALBI                                | On | 06/05/2021 | Index Future       |        |            | 738.93100 | 738.93100 | 737.65500          | 737.65500          |                   |            | 0.00                  | 0                |                 |
| ALBI                                | On | 05/08/2021 | Index Future       |        |            | 746.84800 | 746.84800 | 745.56000          | 745.56000          |                   |            | 0.00                  | 0                |                 |
| <b>Total ALBI Future</b>            |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>43,424,640.00</b>  | <b>6</b>         | <b>20</b>       |
| <b>Total For ALBI</b>               |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>43,424,640.00</b>  | <b>6</b>         | <b>20</b>       |
| IGOV                                | On | 05/11/2020 | Index Future       |        |            | 260.96200 | 260.96200 | 260.27700          | 260.27700          |                   |            | 0.00                  | 0                | 1,2             |
| IGOV                                | On | 04/02/2021 | Index Future       |        |            | 263.70200 | 263.70200 | 263.01000          | 263.01000          |                   |            | 0.00                  | 0                |                 |
| IGOV                                | On | 06/05/2021 | Index Future       |        |            | 266.56700 | 266.56700 | 265.86800          | 265.86800          |                   |            | 0.00                  | 0                |                 |
| IGOV                                | On | 05/08/2021 | Index Future       |        |            | 269.48600 | 269.48600 | 268.77900          | 268.77900          |                   |            | 0.00                  | 0                |                 |
| <b>Total IGOV Future</b>            |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,21</b>     |
| <b>Total For IGOV</b>               |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,21</b>     |
| <b>Total for Index</b>              |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>43,424,640.00</b>  | <b>6</b>         | <b>1,42</b>     |
| JIBAR f                             | On | 16/09/2020 | Jibar Future       |        |            | 3.44500   | 96.55500  | 3.44500            | 96.55500           |                   |            | 0.00                  | 0                | 10,00           |
| JIBAR f                             | On | 21/10/2020 | Jibar Future       |        |            | 3.46500   | 96.53500  | 3.47500            | 96.52500           |                   |            | 0.00                  | 0                |                 |
| JIBAR f                             | On | 18/11/2020 | Jibar Future       |        |            | 3.48000   | 96.52000  | 3.49000            | 96.51000           |                   |            | 0.00                  | 0                |                 |
| JIBAR f                             | On | 15/12/2020 | Jibar Future       |        |            | 3.47000   | 96.53000  | 3.49000            | 96.51000           |                   |            | 0.00                  | 0                | 30,0            |
| JIBAR f                             | On | 20/01/2021 | Jibar Future       |        |            | 3.49000   | 96.51000  | 3.51000            | 96.49000           |                   |            | 0.00                  | 0                |                 |
| JIBAR f                             | On | 17/02/2021 | Jibar Future       |        |            | 3.51000   | 96.49000  | 3.53000            | 96.47000           |                   |            | 0.00                  | 0                |                 |
| JIBAR f                             | On | 17/03/2021 | Jibar Future       |        |            | 3.51500   | 96.48500  | 3.54500            | 96.45500           |                   |            | 0.00                  | 0                |                 |
| JIBAR f                             | On | 15/06/2021 | Jibar Future       |        |            | 3.62500   | 96.37500  | 3.65500            | 96.34500           |                   |            | 0.00                  | 0                |                 |
| JIBAR f                             | On | 15/09/2021 | Jibar Future       |        |            | 3.76000   | 96.24000  | 3.79000            | 96.21000           |                   |            | 0.00                  | 0                | 30,00           |
| JIBAR f                             | On | 15/12/2021 | Jibar Future       |        |            | 3.95000   | 96.05000  | 3.99000            | 96.01000           |                   |            | 0.00                  | 0                |                 |
| JIBAR f                             | On | 16/03/2022 | Jibar Future       |        |            | 4.11500   | 95.88500  | 4.15500            | 95.84500           |                   |            | 0.00                  | 0                |                 |
| JIBAR f                             | On | 15/06/2022 | Jibar Future       |        |            | 4.35000   | 95.65000  | 4.38000            | 95.62000           |                   |            | 0.00                  | 0                |                 |
| <b>Total Jibar Future</b>           |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>70,01</b>    |
| <b>Total For JIBAR FUTURE</b>       |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>70,01</b>    |
| <b>Total for Jibar</b>              |    |            |                    |        |            |           |           |                    |                    |                   |            | <b>0.00</b>           | <b>0</b>         | <b>70,01</b>    |
| 5Y STN                              | On | 21/12/2021 | Interest Rate Swap |        |            | 90.61000  | 90.61000  | 90.63000           | 90.63000           |                   |            | 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>585,093,877.88</b> | <b>10,807</b>    | <b>1,266,45</b> |
| AA06                                | On | 15/04/2021 | Spot Bond          |        |            |           |           | 0.00000            | 100.55193          |                   |            | 0.00                  | 0                |                 |



| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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>         |            |
| <b>Total For AA06/JIBAR</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AA07 On 15/04/2021 Spot Bond    |        |            | 5.21000   | 106.26171 | 5.21000            | 106.21692          |                   |            |  | 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  | 108.43300 | 10.00000           | 108.34600          |                   |            |  | 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  | 99.90664  | 11.37000           | 100.00000          |                   |            |  | 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  | 100.12687 | 11.81000           | 100.03171          |                   |            |  | 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 | 67.63440  | 100.00000          | 67.18875           |                   |            |  | 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 | 53.02889  | 100.00000          | 52.67949           |                   |            |  | 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>         |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility               |  | Value             | Contracts Traded  | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|--|-------------------|-------------------|------------|
| 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                 |            |
| <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  | 108.64800 | 10.00000           | 108.56100          |                   |                          |  | 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  |        |            | 3.97000   | 294.56775 | 3.97000            | 294.31845          |                   | 79,400,000,000.00        |  | 20,000,000        | 10,000,000        |            |
| <b>Total ABCPI3 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>79,400,000,000.00</b> |  | <b>20,000,000</b> | <b>10,000,000</b> |            |
| <b>Total For ABCPI3</b>         |        |            |           |           |                    |                    |                   | <b>79,400,000,000.00</b> |  | <b>20,000,000</b> | <b>10,000,000</b> |            |
| ABF001 On 13/09/2026 Spot Bond  |        |            |           |           | 0.00000            | 99.86782           |                   |                          |  | 0.00              | 0                 |            |
| <b>Total ABF001 SPOT</b>        |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For ABF001</b>         |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |
| ABF003 On 18/07/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.80030          |                   |                          |  | 0.00              | 0                 |            |
| <b>Total ABF003 SPOT</b>        |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ABF003</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABF003 On 30/06/2026 Spot Bond |        |            | 9.65000   | 100.90643 | 9.65000            | 101.71401          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABF004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABF004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABF004 On 01/12/2030 Spot Bond |        |            |           |           | 0.00000            | 100.01804          |                   |            |  | 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>         |            |
| ABF007 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>         |            |
| ABF19U On 17/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.29465          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN09 On 14/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.97562          |                   |            |  | 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>         |            |
| ABFN14 On 11/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.40236          |                   |            |  | 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>         |            |
| ABFN15 On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.69463          |                   |            |  | 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>         |            |
| ABFN16 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 103.05348          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN18 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13359          |                   |            |  | 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>         |            |
| ABFN21 On 30/05/2024 Spot Bond |        |            |           |           | 0.00000            | 101.74005          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN22 On 25/05/2027 Spot Bond |        |            |           |           | 0.00000            | 102.30744          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN23 On 17/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.76387          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <b>Total ABFN24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABFN24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABFN24 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 102.10918          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABFN25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABFN25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABFN25 On 17/10/2029 Spot Bond |        |            |           |           | 0.00000            | 103.95889          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABFN26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABFN26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABFN26 On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.27062          |                   |            |  | 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>         |                  |
| ABFN27 On 29/08/2023 Spot Bond |        |            |           |           | 0.00000            | 99.91521           |                   |            |  | 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>         |                  |
| ABFN28 On 29/08/2025 Spot Bond |        |            |           |           | 0.00000            | 99.83982           |                   |            |  | 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>         |                  |
| ABFN29 On 29/08/2028 Spot Bond |        |            |           |           | 0.00000            | 100.97165          |                   |            |  | 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>         |                  |
| ABFN30 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.22545          |                   |            |  | 0.00        | 0                | 50,000,0€        |
| <b>Total ABFN31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,0€</b> |
| <b>Total For ABFN31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,0€</b> |
| ABFN31 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.82486          |                   |            |  | 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>         |                  |
| ABFN32 On 15/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.24007          |                   |            |  | 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>         |                  |
| ABFN33 On 07/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.74824          |                   |            |  | 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>         |                  |
| ABFN34 On 07/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.98425          |                   |            |  | 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>         |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ABFN3  On 07/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.22594          |                   |            |  | 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            | 100.35324          |                   |            |  | 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            | 100.63118          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN3  On 16/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.63575          |                   |            |  | 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            | 100.46159          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4  On 16/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.47874          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4  On 16/09/2029 Spot Bond |        |            |           |           | 0.00000            | 100.08968          |                   |            |  | 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            | 100.75491          |                   |            |  | 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            | 100.77470          |                   |            |  | 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            | 100.78890          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN45 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN45</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4  On 24/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.08304          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN46 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ABFN46</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ABFN4  On 24/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12772          |                   |            |  | 0.00        | 0                |            |
| <b>Total ABFN47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere      |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------|
| <b>Total For ABFN47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| ABFN4 On 24/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.13438          |                   |            |  | 0.00        | 0                |                 |
| <b>Total ABFN48 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For ABFN48</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| ABJ01 On 03/12/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.01927          |                   |            |  | 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            | 100.30536          |                   |            |  | 0.00        | 0                |                 |
| <b>Total ABK12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For ABK12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| ABK8 On 03/06/2021 Spot Bond   |        |            |           |           | 0.00000            | 99.74201           |                   |            |  | 0.00        | 0                |                 |
| <b>Total ABK8 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For ABK8</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 4.15000   | 4.15000   | 4.15000            | 143.42087          |                   |            |  | 0.00        | 0                |                 |
| <b>Total ABKI03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For ABKI03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| ABKI03 On 13/10/2021 Spot Bond |        |            | 100.00000 | 53.89890  | 100.00000          | 53.51376           |                   |            |  | 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 |        |            | 7.61000   | 7.61000   | 7.61000            | 130.77046          |                   |            |  | 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 | 13.57149  | 100.00000          | 13.47501           |                   |            |  | 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            | 98.70915           |                   |            |  | 0.00        | 0                | 3,113,00        |
| <b>Total ABKS1 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,113,00</b> |
| <b>Total For ABKS1</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>3,113,00</b> |
| ABN05 On 18/04/2021 Spot Bond  |        |            | 3.26000   | 212.13473 | 3.26000            | 211.96730          |                   |            |  | 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  |        |            | 3.81000   | 3.81000   | 3.81000            | 136.87668          |                   |            |  | 0.00        | 0                |                 |
| <b>Total ABN61 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For ABN61</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| ABN62 On 31/03/2028 Spot Bond  |        |            | 4.63000   | 4.63000   | 4.63000            | 178.65438          |                   |            |  | 0.00        | 0                |                 |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total ABN62 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABN62</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABN63 On 07/12/2033 Spot Bond |        |            | 4.96000   | 4.96000   | 4.96000            | 202.95152          |                   |            |  | 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 |        |            | 6.05000   | 6.05000   | 6.05000            | 103.95842          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABN67 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABN67</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABN79 On 21/12/2026 Spot Bond |        |            | 7.20500   | 7.20500   | 7.20500            | 118.57211          |                   |            |  | 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 |        |            | 4.71000   | 4.71000   | 4.71000            | 104.02693          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ABN80 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ABN80</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ABN87 On 21/12/2026 Spot Bond |        |            | 7.21500   | 7.21500   | 7.21500            | 118.51717          |                   |            |  | 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 |        |            | 4.10000   | 106.94630 | 4.10000            | 106.91072          |                   |            |  | 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 |        |            | 5.44500   | 109.75710 | 5.44500            | 109.70904          |                   |            |  | 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 |        |            | 4.76500   | 103.76945 | 4.76500            | 103.72917          |                   |            |  | 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 |        |            | 4.87000   | 113.13872 | 4.87000            | 113.09435          |                   |            |  | 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 |        |            | 6.77000   | 118.95197 | 6.77000            | 118.88743          |                   |            |  | 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 |        |            | 7.98000   | 117.71111 | 7.98000            | 117.63604          |                   |            |  | 0.00        | 0                | 1,500,000,00        |
| <b>Total ABS17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,00</b> |
| <b>Total For ABS17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,500,000,00</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| ABS18 On 26/09/2023 Spot Bond  |        |            | 5.29000   | 117.07442 | 5.29000            | 117.02459          |                   |            |  | 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   |        |            | 7.09000   | 108.15837 | 7.09000            | 108.09696          |                   |            |  | 0.00        | 0                | 16,110,00        |
| <b>Total ABS7 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>16,110,00</b> |
| <b>Total For ABS7</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>16,110,00</b> |
| ABS7/R On 11/09/2026 Spot Bond |        |            | 100.00000 | 9.41951   | 100.00000          | 9.35745            |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABS7/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABS7/R186</b>     |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABSI2 On 07/12/2023 Spot Bond  |        |            | 3.14000   | 3.14000   | 3.14000            | 301.60211          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABSI2 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABSI2</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABSI4 On 31/01/2022 Spot Bond  |        |            | 1.50000   | 166.60776 | 1.50000            | 166.50011          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ABSI4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For ABSI4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| ABT01U 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>         |                  |
| ABT02U 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>         |                  |
| ABT03U 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>         |                  |
| ABT04U 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  |        |            | 10.08000  | 10.08000  | 10.08000           | 104.29154          |                   |            |  | 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>         |                  |
| ACIF1U 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>         |                  |
| ACL089 On 25/11/2020 Spot Bond |        |            | 10.00000  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 0.00        | 0                |                  |
| <b>Total ACL089/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 ACL089/JIBAR</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL097 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.35461          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL098 On 20/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.31419          |                   |            |  | 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>         |            |
| ACL128 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>         |            |
| ACL129 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.26388          |                   |            |  | 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  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 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            | 101.26996          |                   |            |  | 0.00        | 0                |            |
| <b>Total ACL145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ACL145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ACL185 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.64311          |                   |            |  | 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            | 101.29751          |                   |            |  | 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            | 101.30425          |                   |            |  | 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            | 101.31038          |                   |            |  | 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            | 101.31038          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total ACL194 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ACL194</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ACL201 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.34477          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ACL201 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ACL201</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ACL202 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.34477          |                   |            |  | 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>         |                     |
| <b>Total For ACL204</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ACL214 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.08124          |                   |            |  | 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            | 101.24571          |                   |            |  | 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            | 100.67214          |                   |            |  | 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            | 101.23759          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ACL221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ACL221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ACL222 On 20/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.20726          |                   |            |  | 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            | 100.35448          |                   |            |  | 0.00        | 0                | 1,000,000,00        |
| <b>Total AECI01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For AECI01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,000,000,00</b> |
| AECI02 On 11/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.43407          |                   |            |  | 0.00        | 0                | 400,000,00          |
| <b>Total AECI02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,00</b>   |
| <b>Total For AECI02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>400,000,00</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        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| AECI03 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.19021          |                   |            |  | 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            | 100.19211          |                   |            |  | 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            | 100.06439          |                   |            |  | 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            | 97.81937           |                   |            |  | 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            | 93.98220           |                   |            |  | 0.00        | 0                |                   |
| <b>Total AGL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AGL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AGT01 On 10/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 103.82672          |                   |            |  | 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            | 98.06825           |                   |            |  | 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            | 96.61885           |                   |            |  | 0.00        | 0                | 200,000,0€        |
| <b>Total AGT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,0€</b> |
| <b>Total For AGT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>200,000,0€</b> |
| AHF2A On 18/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.73279          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF2A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF2A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF2B On 18/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.73279          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF2B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF2B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF2C On 18/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.84538          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF2C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For AHF2C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| AHF3A On 18/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.71405          |                   |            |  | 0.00        | 0                |                   |
| <b>Total AHF3A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For AHF3A5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3A On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70779          |                   |            |  | 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            | 100.77664          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3B4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3B4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3B On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84544          |                   |            |  | 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            | 101.07031          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3C4 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3C4</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF3C On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 101.13893          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF3C5 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF3C5</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5A On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39475          |                   |            |  | 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            | 100.19746          |                   |            |  | 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 |        |            | 5.74000   | 111.50423 | 5.74000            | 111.45279          |                   |            |  | 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            | 100.20884          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5B1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5C On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.22400          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5C1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF5D On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32972          |                   |            |  | 0.00        | 0                |            |
| <b>Total AHF5D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AHF5D1</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AHF6A On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.56051          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total AHF6A1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF6A1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF6A On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.72685          |                   |            |  | 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            | 100.20877          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF6B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF6B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF6C On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.22392          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF6C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF6C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHF6D On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.32952          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHF6D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHF6D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHL1A On 15/04/2023 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHL1AU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHL1AU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| AHL1B On 15/12/2051 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                     |
| <b>Total AHL1BU SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For AHL1BU</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</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  |        |            | 6.24000   | 117.20668 | 6.24000            | 117.14767          |                   |            |  | 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  |        |            | 5.74000   | 114.14663 | 5.74000            | 114.09397          |                   |            |  | 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>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| AIR05 On 29/05/2030 Spot Bond  |        |            | 11.51500  | 93.98176  | 11.51500           | 93.89603           |                   |            |  | 0.00        | 0                |            |
| <b>Total AIR05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIR05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIRL01 On 30/04/2028 Spot Bond |        |            | 5.06000   | 177.01833 | 5.06000            | 176.85306          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIRL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIRL01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AIRP1L On 28/08/2030 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AIRP1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AIRP1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</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            | 100.79914          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF06 On 24/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.56941          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF06</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF07 On 25/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.19922          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF08 On 24/07/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.38947          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF09 On 24/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.71787          |                   |            |  | 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            | 99.89902           |                   |            |  | 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            | 101.15273          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For APF11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| APF12 On 24/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.19384          |                   |            |  | 0.00        | 0                |            |
| <b>Total APF12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For APF12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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>         |            |
| 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                |            |

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



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS442U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS442U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| AS447L On 19/06/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total AS447U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For AS447U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN02L On 07/12/2033 Spot Bond |        |            | 5.21000   | 220.05692 | 5.21000            | 219.84883          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN022 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN022</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN03L On 07/12/2033 Spot Bond |        |            | 5.22500   | 197.76917 | 5.22500            | 197.58190          |                   |            |  | 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>         |            |
| ASN08L On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.18295          |                   |            |  | 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>         |            |
| ASN08L On 03/09/2020 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 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>         |            |
| ASN08L On 01/10/2020 Spot Bond |        |            |           |           | 0.00000            | 133.32613          |                   |            |  | 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>         |            |
| ASN09L 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>         |            |
| ASN09L On 21/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.76246          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN092 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value             | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------------|------------------|------------|
| <b>Total For ASN092</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| ASN09 On 10/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.37351          |                   |            |                          | 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            | 98.76773           |                   |            |                          | 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>         |            |
| ASN11 On 02/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.02957          |                   |            |                          | 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            | 99.95644           |                   |            |                          | 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>         |            |
| ASN12 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.74877          |                   |            |                          | 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            | 101.72858          |                   |            |                          | 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 |        |            | 2.23000   | 164.95715 | 2.23000            | 164.84085          |                   |            | 39,694,000,000.00        | 17,800,000        | 4,450,000        |            |
| <b>Total ASN137 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>39,694,000,000.00</b> | <b>17,800,000</b> | <b>4,450,000</b> |            |
| <b>Total For ASN137</b>       |        |            |           |           |                    |                    |                   |            | <b>39,694,000,000.00</b> | <b>17,800,000</b> | <b>4,450,000</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            | 96.17804           |                   |            | 0.00                     | 0                 |                  |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN145 On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.52046          |                   |            |  | 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>         |            |
| ASN146 On 04/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.52634          |                   |            |  | 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>         |            |
| ASN147 On 31/01/2022 Spot Bond |        |            | 2.27500   | 164.85614 | 2.27500            | 164.73931          |                   |            |  | 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>         |            |
| ASN149 On 31/05/2021 Spot Bond |        |            |           |           | 0.00000            | 52.54311           |                   |            |  | 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>         |            |
| ASN150 On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.03069          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN152 On 31/03/2028 Spot Bond |        |            | 5.27000   | 171.42582 | 5.27000            | 171.26288          |                   |            |  | 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>         |            |
| ASN154 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>         |            |
| ASN156 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>         |            |
| ASN157 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>         |            |
| ASN159 On 08/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.38721          |                   |            |  | 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>         |            |
| ASN160 On 19/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.23921          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN16: On 29/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16: On 06/09/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN164 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN164</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN16: On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.68444          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN165 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN165</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN17: On 22/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN172 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN172</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN17: On 21/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN17: On 23/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN177 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN177</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN18: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.44994          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19: On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.14788          |                   |            |  | 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 |        |            | 5.36000   | 96.28762  | 5.36000            | 96.19562           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN195 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN195</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN19: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.14259          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN196 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN196</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20: On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.15917          |                   |            |  | 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            | 101.26306          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN204 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN204</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20 On 24/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.20735          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN208 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN208</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN20 On 24/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.23518          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN209 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN209</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN21 On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.05957          |                   |            |  | 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            | 100.05407          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN255 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN255</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN26 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.44590          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN264 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN264</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN27 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.14524          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN274 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN274</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN27 On 15/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.26703          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN278 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN278</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN27 On 20/08/2048 Spot Bond |        |            |           |           | 0.00000            | 100.22901          |                   |            |  | 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            | 100.20808          |                   |            |  | 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            | 99.84778           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN286 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN286</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN29 On 26/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.18366          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN291 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN291</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN30 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.23357          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ASN300 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN300</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN310 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.56711          |                   |            |  | 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>         |            |
| ASN311 On 20/01/2021 Spot Bond |        |            |           |           | 0.00000            | 101.31933          |                   |            |  | 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>         |            |
| ASN311 On 31/03/2029 Spot Bond |        |            | 4.64400   | 4.64400   | 4.64400            | 95.91293           |                   |            |  | 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>         |            |
| ASN311 On 28/02/2033 Spot Bond |        |            | 5.32500   | 5.32500   | 5.32500            | 86.45554           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN319 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN319</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN320 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.17045          |                   |            |  | 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>         |            |
| ASN321 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.33059          |                   |            |  | 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>         |            |
| ASN330 On 09/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38011          |                   |            |  | 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>         |            |
| ASN331 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.17894          |                   |            |  | 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>         |            |
| ASN330 On 31/01/2038 Spot Bond |        |            | 5.47000   | 94.90089  | 5.47000            | 94.80939           |                   |            |  | 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>         |            |
| ASN340 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.25376          |                   |            |  | 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>         |            |
| ASN340 On 12/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39345          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| ASN34 On 12/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39345          |                   |            |  | 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            | 101.14254          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN346 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN346</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.21672          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN351 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN351</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.20321          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN354 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN354</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN35 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.20321          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN358 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN358</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN36 On 30/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.05944          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN365 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN365</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN36 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.43570          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN369 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN369</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN37 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18094          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN373 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN373</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN37 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.22340          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN374 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN374</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 29/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.61288          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN381 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN381</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 15/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.31299          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN383 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN383</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN38 On 15/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.31299          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN384 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For ASN384</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN384 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.41755          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN386 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN386</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN386 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.19105          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN388 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN388</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN388 On 20/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.20387          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN395 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN395</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN395 On 17/12/2025 Spot Bond |        |            |           |           | 0.00000            | 101.26431          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN399 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN399</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN399 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.18296          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN409 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN409</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN409 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.38512          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN415 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN415</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN415 On 05/12/2020 Spot Bond |        |            |           |           | 0.00000            | 99.95845           |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN419 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN419</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN419 On 29/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.63297          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN420 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN420</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN420 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.47203          |                   |            |  | 0.00        | 0                |            |
| <b>Total ASN421 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ASN421</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ASN421 On 17/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.11097          |                   |            |  | 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>         |            |
| ASN444 On 17/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.11097          |                   |            |  | 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>         |            |
| ASN445 On 22/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.11349          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| <b>Total ASN449 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For ASN449</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| ASN45( On 23/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.14778          |                   |            |  | 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            | 101.30501          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total ASN453 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For ASN453</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| ASN45( On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 100.99745          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total ASN458 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For ASN458</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| ASN45( On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 100.90622          |                   |            |  | 0.00        | 45,000,000,000        | 15,000,000,000        |
| <b>Total ASN459 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>45,000,000,000</b> | <b>15,000,000,000</b> |
| <b>Total For ASN459</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>45,000,000,000</b> | <b>15,000,000,000</b> |
| ASN46( On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.76800          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total ASN460 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For ASN460</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| ASN46( On 17/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77480          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total ASN461 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For ASN461</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| ASN46( On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.22548          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total ASN462 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For ASN462</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| ASN46( On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.27973          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total ASN463 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For ASN463</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| ASN46( On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.95237          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total ASN469 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For ASN469</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| ASN47( On 31/08/2024 Spot Bond |        |            |           |           | 0.00000            | 101.10544          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total ASN470 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For ASN470</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| ASN47( On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.53997          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total ASN471 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For ASN471</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| ASN47: On 31/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.62784          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN472 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN472</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN47: On 31/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.01015          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN473 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN473</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN47: On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.96352          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN474 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN474</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN47: On 11/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.33575          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN476 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN476</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN47: On 17/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.27125          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN479 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN479</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN48: On 20/06/2025 Spot Bond |        |            |           |           | 0.00000            | 100.20197          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN480 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN480</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN48: On 25/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.12509          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN484 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN484</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN48: On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 98.74000           |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN485 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN485</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN48: On 28/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.29123          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN486 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN486</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN48: On 01/09/2025 Spot Bond |        |            |           |           | 0.00000            | 100.04881          |                   |            |  | 0.00        | 0                |                     |
| <b>Total ASN489 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For ASN489</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| ASN49: On 02/09/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 5,000,000.00        |
| <b>Total ASN490 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000.00</b> |
| <b>Total For ASN490</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,000,000.00</b> |
| ASN75: 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>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| <b>Total For ASN75U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BAW18 On 05/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.07336          |                   |            |  | 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 |        |            | 4.47000   | 103.65027 | 4.47000            | 103.61261          |                   |            |  | 0.00        | 0                    | 2,000,000,00        |
| <b>Total BAW19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,000,000,00</b> |
| <b>Total For BAW19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             | <b>2,000,000,00</b> |
| BAW21 On 24/03/2022 Spot Bond |        |            | 5.30000   | 110.06958 | 5.30000            | 110.02265          |                   |            |  | 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   | 104.20215 | 9.30000            | 104.12496          |                   |            |  | 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            | 99.95642           |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BAW22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BAW22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| 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            | 100.70577          |                   |            |  | 0.00        | 4,000,000,000        | 1,000,000,00        |
| <b>Total BAW28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>1,000,000,00</b> |
| <b>Total For BAW28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>1,000,000,00</b> |
| BAW29 On 22/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.15852          |                   |            |  | 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            | 99.96140           |                   |            |  | 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            | 100.97677          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total BAW31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For BAW31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| BAW32 On 14/11/2020 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 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            | 104.68145          |                   |            |  | 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            | 101.53454          |                   |            |  | 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            | 101.75729          |                   |            |  | 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            | 101.55250          |                   |            |  | 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            | 101.51948          |                   |            |  | 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            | 101.53462          |                   |            |  | 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 |        |            | 7.94000   | 7.94000   | 7.94000            | 109.44201          |                   |            |  | 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            | 101.41778          |                   |            |  | 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            | 101.41778          |                   |            |  | 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            | 101.41778          |                   |            |  | 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>         |            |
| BAYA72 On 31/03/2026 Spot Bond |        |            | 10.69000  | 10.69000  | 10.69000           | 111.34091          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BAYA73 On 31/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.78812          |                   |            |  | 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            | 102.26413          |                   |            |  | 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            | 101.79296          |                   |            |  | 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            | 101.79304          |                   |            |  | 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            | 101.86674          |                   |            |  | 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            | 101.59746          |                   |            |  | 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            | 101.59746          |                   |            |  | 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            | 102.20038          |                   |            |  | 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            | 101.64243          |                   |            |  | 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            | 102.39277          |                   |            |  | 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            | 101.82212          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB13 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.86618          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For BAYB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB13 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.86618          |                   |            |  | 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>         |            |
| BAYB14 On 30/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.86618          |                   |            |  | 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>         |            |
| BAYB15 On 30/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.91133          |                   |            |  | 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>         |            |
| BAYB16 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>         |            |
| BAYB17 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.86681          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB18 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.86681          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYB19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYB19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYB19 On 30/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.95666          |                   |            |  | 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>         |            |
| BAYD10 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>         |            |
| BAYD20 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>         |            |
| BAYD30 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>         |            |
| BAYD40 On 30/06/2035 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total BAYD4U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BAYD4U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BAYD50 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 BAYD5U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For BAYD5U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| BAYD61 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            | 100.34753          |                   |            |  | 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            | 100.32795          |                   |            |  | 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            | 99.94944           |                   |            |  | 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 |        |            | 7.63500   | 7.63500   | 7.63500            | 105.83331          |                   |            |  | 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 | 11.31391  | 100.00000          | 11.23896           |                   |            |  | 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            | 100.50063          |                   |            |  | 0.00        | 0                |                      |
| <b>Total BDX211 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For BDX211</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| BDX31 On 05/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.42150          |                   |            |  | 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            | 100.99717          |                   |            |  | 0.00        | 0                |                      |
| <b>Total BDX32 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For BDX32</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| BDX33 On 08/03/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.93981           |                   |            |  | 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>         |                      |
| 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>         |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BGL05 On 04/09/2020 Spot Bond |        |            | 5.44000   | 99.95531  | 5.44000            | 100.00000          |                   |            |  | 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            | 100.00000          |                   |            |  | 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 |        |            | 6.74000   | 109.42018 | 6.74000            | 109.36009          |                   |            |  | 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            | 100.01854          |                   |            |  | 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 |        |            | 5.44000   | 105.35456 | 5.44000            | 105.30762          |                   |            |  | 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            | 102.21799          |                   |            |  | 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 |        |            | 6.64000   | 107.88123 | 6.64000            | 107.82379          |                   |            |  | 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            | 102.80328          |                   |            |  | 0.00        | 0                |            |
| <b>Total BGL12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BGL12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGL13 On 20/08/2021 Spot Bond |        |            | 5.74000   | 106.04438 | 5.74000            | 105.99547          |                   |            |  | 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            | 103.25883          |                   |            |  | 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            | 104.85171          |                   |            |  | 0.00        | 0                |            |
| <b>Total BGL15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BGL15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BGL16 On 25/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.19931          |                   |            |  | 0.00        | 0                |            |
| <b>Total BGL16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere      |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------|
| <b>Total For BGL16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| BGL17 On 14/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.51961          |                   |            |  | 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            | 103.54377          |                   |            |  | 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            | 100.17605          |                   |            |  | 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            | 104.63563          |                   |            |  | 0.00        | 0                | 5,692,60        |
| <b>Total BGT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,692,60</b> |
| <b>Total For BGT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>5,692,60</b> |
| BID08 On 30/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.49852          |                   |            |  | 0.00        | 0                |                 |
| <b>Total BID08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For BID08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| BID09 On 15/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.06413          |                   |            |  | 0.00        | 0                |                 |
| <b>Total BID09 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For BID09</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| BID10 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.24011          |                   |            |  | 0.00        | 0                |                 |
| <b>Total BID10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For BID10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| BID11 On 15/11/2023 Spot Bond |        |            | 5.48000   | 114.88573 | 5.48000            | 114.83511          |                   |            |  | 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            | 99.96066           |                   |            |  | 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            | 97.89032           |                   |            |  | 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            | 99.78992           |                   |            |  | 0.00        | 0                |                 |
| <b>Total BID14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| <b>Total For BID14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                 |
| BID15 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 98.02702           |                   |            |  | 0.00        | 0                |                 |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total BID15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BID15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0 On 31/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.64807          |                   |            |  | 0.00        | 0                |            |
| <b>Total BNPP01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BNPP01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BNPP0 On 12/10/2028 Spot Bond |        |            |           |           | 0.00000            | 101.00053          |                   |            |  | 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            | 100.23143          |                   |            |  | 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            | 101.25070          |                   |            |  | 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            | 101.20816          |                   |            |  | 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            | 101.08315          |                   |            |  | 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            | 100.72336          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF1 On 09/10/2023 Spot Bond |        |            |           |           | 0.00000            | 101.38005          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF1 On 19/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.15302          |                   |            |  | 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            | 100.22569          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| BPPF20 On 19/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.21310          |                   |            |  | 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>         |            |
| BPPF21 On 26/02/2023 Spot Bond |        |            |           |           | 0.00000            | 98.57220           |                   |            |  | 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>         |            |
| BPPF22 On 16/01/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF23 On 16/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.84228          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF24 On 03/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.49107          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BPPF25 On 03/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52581          |                   |            |  | 0.00        | 0                |            |
| <b>Total BPPF25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BPPF25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BS2A1U 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>         |            |
| BS2A2U 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>         |            |
| BS2B1U 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>         |            |
| BS2C1U 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>         |            |
| BWZ21B On 27/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.29397          |                   |            |  | 0.00        | 0                |            |
| <b>Total BWZ21B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For BWZ21B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| BWZJ21 On 10/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.39303          |                   |            |  | 0.00        | 0                |            |
| <b>Total BWZJ21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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>         |            |
| BX161L 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>         |            |
| <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            | 100.79297          |                   |            |  | 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  |        |            | 4.34000   | 108.10865 | 4.34000            | 108.07081          |                   |            |  | 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            | 100.54190          |                   |            |  | 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            | 99.07964           |                   |            |  | 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  |        |            | 7.13000   | 116.14011 | 7.13000            | 116.07343          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CCT01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CCT01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CCT02 On 12/06/2024 Spot Bond |        |            | 8.65500   | 112.06558 | 8.65500            | 111.98777          |                   |            |  | 0.00        | 0                |            |
| <b>Total CCT02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CCT02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CCT03 On 15/03/2025 Spot Bond |        |            | 8.47500   | 109.67670 | 8.47500            | 115.16868          |                   |            |  | 0.00        | 0                |            |
| <b>Total CCT03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CCT03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CCT04 On 17/07/2027 Spot Bond |        |            | 9.43000   | 105.08960 | 9.43000            | 103.41751          |                   |            |  | 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  | 108.64840 | 10.00000           | 108.56110          |                   |            |  | 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            | 101.36339          |                   |            |  | 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            | 101.00951          |                   |            |  | 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            | 100.77849          |                   |            |  | 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>         |            |
| CGR33 On 22/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.60853          |                   |            |  | 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            | 100.44766          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CGR41 On 25/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.55772          |                   |            |  | 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>         |            |
| CGR42 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.74104          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR42 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR42</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR43 On 08/02/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.50036          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR43 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR43</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR44 On 05/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.32463          |                   |            |  | 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            | 100.74281          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR45 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR45</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR46 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.14038          |                   |            |  | 0.00        | 0                |            |
| <b>Total CGR46 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CGR46</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CGR47 On 28/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.15054          |                   |            |  | 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>         |            |
| CI006U On 25/05/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CI006U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CI006U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CI007U On 14/10/2022 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CI007U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CI007U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CI008U On 31/07/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CI008U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CI008U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CI009U On 01/11/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CI009U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CI009U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CI010U On 01/11/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CI010U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CI010U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CI011U On 15/04/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CI011U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CI011U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CI012U On 04/05/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CI012U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CI012U</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>         |            |
| <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                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLC2U SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLC2U</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN184 On 01/07/2021 Spot Bond |        |            | 10.11000  | 10.11000  | 10.11000           | 101.75733          |                   |            |  | 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>         |            |
| CLN193 On 29/08/2021 Spot Bond |        |            | 3.14000   | 155.31448 | 3.14000            | 155.11608          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN193 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN193</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN198 On 13/09/2021 Spot Bond |        |            | 2.20000   | 2.20000   | 2.20000            | 155.98043          |                   |            |  | 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>         |            |
| CLN230 On 25/11/2020 Spot Bond |        |            | 10.00000  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 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>         |            |
| CLN231 On 25/11/2020 Spot Bond |        |            | 10.00000  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 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>         |            |
| CLN292 On 25/11/2020 Spot Bond |        |            | 10.00000  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 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>         |            |
| CLN315 On 20/03/2023 Spot Bond |        |            |           | 100.00000 | 0.00000            | 114.14100          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN315 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN315</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN317 On 20/03/2023 Spot Bond |        |            |           |           | 0.00000            | 104.34000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN345 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 100.81941          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN362 On 20/03/2024 Spot Bond |        |            | 6.51000   | 117.47394 | 6.51000            | 117.41261          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN365 On 20/03/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 124.89000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN365 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN365</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN366 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.62390          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN366 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN366</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN370 On 26/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.70930          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN370 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN370</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN371 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 108.27513          |                   |            |  | 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>         |            |
| CLN376 On 20/03/2021 Spot Bond |        |            | 5.33500   | 106.95434 | 5.33500            | 106.90845          |                   |            |  | 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>         |            |
| CLN379 On 20/03/2024 Spot Bond |        |            | 10.98000  | 103.66055 | 10.98000           | 103.57026          |                   |            |  | 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 |        |            |           | 100.00000 | 0.00000            | 119.73700          |                   |            |  | 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            | 100.59843          |                   |            |  | 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>         |            |
| CLN384 On 20/09/2024 Spot Bond |        |            |           | 100.00000 | 0.00000            | 121.32500          |                   |            |  | 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            | 105.26500          |                   |            |  | 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            | 101.22335          |                   |            |  | 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            | 100.76737          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN387 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN387</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39 On 20/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.23355          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN394 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN394</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32511          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN398 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN398</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN39 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32226          |                   |            |  | 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>         |            |
| CLN41 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.30954          |                   |            |  | 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>         |            |
| CLN41 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.44957          |                   |            |  | 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>         |            |
| CLN41 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.43868          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN413 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN413</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN41 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.50634          |                   |            |  | 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>         |            |
| CLN41 On 23/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.48875          |                   |            |  | 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>         |            |
| CLN41 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.60738          |                   |            |  | 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>         |            |
| CLN42 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.03377          |                   |            |  | 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>         |            |
| CLN42 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 97.66100           |                   |            |  | 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>         |            |
| CLN42 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.99500          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 103.00600          |                   |            |  | 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            | 103.43700          |                   |            |  | 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            | 101.81812          |                   |            |  | 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            | 102.56600          |                   |            |  | 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            | 102.03141          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN429 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN429</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN429 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 161.23000          |                   |            |  | 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>         |            |
| CLN430 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 103.74700          |                   |            |  | 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>         |            |
| CLN431 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 103.95100          |                   |            |  | 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>         |            |
| CLN432 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 104.12700          |                   |            |  | 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>         |            |
| CLN433 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 162.28000          |                   |            |  | 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>         |            |
| CLN434 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.41543          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN437 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.32448          |                   |            |  | 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>         |                      |
| CLN439 On 03/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.77248          |                   |            |  | 0.00        | 0                | 10,000,000.00        |
| <b>Total CLN439 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000.00</b> |
| <b>Total For CLN439</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>10,000,000.00</b> |
| CLN440 On 20/03/2021 Spot Bond |        |            |           |           | 0.00000            | 165.27000          |                   |            |  | 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>         |                      |
| CLN445 On 24/05/2021 Spot Bond |        |            | 5.23500   | 107.46601 | 5.23500            | 107.42075          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN445 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN445</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN452 On 31/01/2022 Spot Bond |        |            | 2.20000   | 165.02454 | 2.20000            | 164.90858          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN452 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN452</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN453 On 31/01/2025 Spot Bond |        |            | 6.06000   | 124.89831 | 6.06000            | 124.77208          |                   |            |  | 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>         |                      |
| CLN454 On 31/01/2025 Spot Bond |        |            | 6.30000   | 123.68236 | 6.30000            | 123.55501          |                   |            |  | 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>         |                      |
| CLN456 On 20/12/2021 Spot Bond |        |            |           |           | 0.00000            | 103.69800          |                   |            |  | 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>         |                      |
| CLN457 On 17/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.28131          |                   |            |  | 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>         |                      |
| CLN458 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.47869          |                   |            |  | 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>         |                      |
| CLN460 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.71638          |                   |            |  | 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>         |                      |
| CLN464 On 13/03/2022 Spot Bond |        |            | 5.94000   | 105.70956 | 5.94000            | 105.65912          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN464 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN464</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN464 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20445          |                   |            |  | 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>         |            |
| CLN465 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.22868          |                   |            |  | 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>         |            |
| CLN468 On 28/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.83481          |                   |            |  | 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>         |            |
| CLN469 On 19/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.28563          |                   |            |  | 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>         |            |
| CLN472 On 23/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.62400           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN475 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN475</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN475 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.43562          |                   |            |  | 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 | 45.26177  | 100.00000          | 44.96355           |                   |            |  | 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            | 100.61535          |                   |            |  | 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            | 100.93522          |                   |            |  | 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            | 100.86922          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN484 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN484</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN484 On 02/12/2021 Spot Bond |        |            | 5.43500   | 107.52539 | 5.43500            | 107.47813          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 101.64255          |                   |            |  | 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 |        |            |           | 100.00000 | 0.00000            | 107.95700          |                   |            |  | 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 |        |            | 5.74000   | 107.03011 | 5.74000            | 106.98074          |                   |            |  | 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            | 101.82596          |                   |            |  | 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            | 101.43377          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN493 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN493</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN493 On 29/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.06447          |                   |            |  | 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 |        |            | 6.14000   | 113.81008 | 6.14000            | 113.75305          |                   |            |  | 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            | 102.00350          |                   |            |  | 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            | 100.22831          |                   |            |  | 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            | 100.90950          |                   |            |  | 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            | 100.95014          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN502 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.00054          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN502 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN502</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN504 On 11/10/2024 Spot Bond |        |            |           |           | 0.00000            | 101.00054          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN504 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN504</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN505 On 24/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.67435          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN505 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN505</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN507 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.77249          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN507 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN507</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN510 On 11/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.92844          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN510 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN510</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN511 On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 94.28836           |                   |            |  | 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   | 99.78892  | 9.96000            | 104.67544          |                   |            |  | 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  | 103.53024 | 10.01000           | 103.44738          |                   |            |  | 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            | 100.16405          |                   |            |  | 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   | 101.78345 | 9.60000            | 103.42059          |                   |            |  | 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            | 99.85451           |                   |            |  | 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            | 101.21032          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN521 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN521</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN521 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.11632          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN522 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN522</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN522 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.32912          |                   |            |  | 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>         |            |
| CLN523 On 09/09/2022 Spot Bond |        |            | 9.20000   | 99.95113  | 9.20000            | 99.87786           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN524 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN524</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN524 On 24/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.68008          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN525 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN525</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN525 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.28209          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN526 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN526</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN526 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.93957          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN527 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN527</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN527 On 25/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.35278          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN528 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN528</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN528 On 29/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.83640          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN529 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN529</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN529 On 12/03/2021 Spot Bond |        |            |           |           | 0.00000            | 99.86451           |                   |            |  | 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>         |            |
| CLN530 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.85451           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN531 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN531</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN531 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.33471          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN533 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN533</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN533 On 18/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.81414          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total CLN534 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN534</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN534 On 18/07/2025 Spot Bond |        |            | 8.86000   | 8.86000   | 8.86000            | 107.11979          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN535 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN535</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN535 On 18/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.18343           |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN536 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN536</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN536 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.65631          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN537 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN537</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN537 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.98782          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN540 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN540</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN540 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 115.53700          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN541 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN541</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN541 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.06064          |                   |            |  | 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            | 100.96786          |                   |            |  | 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 |        |            | 8.33000   | 108.26239 | 8.33000            | 108.19039          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN546 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN546</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN546 On 29/03/2025 Spot Bond |        |            | 8.38000   | 110.71910 | 8.38000            | 110.64503          |                   |            |  | 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 |        |            | 8.47000   | 110.20239 | 8.47000            | 110.12789          |                   |            |  | 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            | 295.89390          |                   |            |  | 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>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| CLN553 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>         |                     |
| CLN554 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>         |                     |
| CLN555 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.94153          |                   |            |  | 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>         |                     |
| CLN556 On 15/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.28699          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN556 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN556</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN557 On 12/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.34080          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN557 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN557</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN558 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16847          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN558 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN558</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN559 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 101.08755          |                   |            |  | 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            | 135.53200          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN560 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN560</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN561 On 11/02/2026 Spot Bond |        |            |           |           | 0.00000            | 100.38634          |                   |            |  | 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  | 102.02045 | 10.19000           | 103.02676          |                   |            |  | 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 |        |            | 8.33000   | 109.70479 | 8.33000            | 110.73339          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN563 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For CLN563</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| CLN564 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.38007          |                   |            |  | 0.00        | 0                |                     |
| <b>Total CLN564 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN564</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN564 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.19169          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN565 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN565</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN565 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 103.04317          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN566 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN566</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN566 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.99998           |                   |            |  | 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>         |            |
| CLN567 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36356          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN568 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN568</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN568 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.37205          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN569 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN569</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN569 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.79353          |                   |            |  | 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>         |            |
| CLN570 On 12/11/2025 Spot Bond |        |            | 8.56000   | 107.94288 | 8.56000            | 108.94361          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN571 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN571</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN571 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 100.35953          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN572 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN572</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN572 On 13/05/2021 Spot Bond |        |            |           |           | 0.00000            | 101.26551          |                   |            |  | 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>         |            |
| CLN573 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.36551          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN574 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN574</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN574 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.34617          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN575 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN575</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN575 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 99.38200           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total CLN576 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN576</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN576 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.45591          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN577 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN577</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN577 On 18/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.78269          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN578 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN578</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN578 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.12770          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN579 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN579</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN579 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.37353          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN581 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN581</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN581 On 30/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.05683          |                   |            |  | 0.00        | 0                | 27,500,000.00        |
| <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            | 101.54792          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN583 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN583</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN583 On 18/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71405          |                   |            |  | 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            | 100.05515          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN585 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN585</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN585 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 102.17772          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN586 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN586</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN586 On 10/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.43742          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN587 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN587</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN587 On 14/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.22288          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN588 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN588</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN589 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29048          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN589 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN589</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN590 On 16/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.51985          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN590 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN590</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN591 On 05/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.68028          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN591 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN591</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN592 On 05/12/2026 Spot Bond |        |            | 4.28000   | 130.34593 | 4.28000            | 105.75081          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN592 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN592</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN593 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16551          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN593 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN593</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN594 On 27/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.07692          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN594 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN594</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN595 On 24/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.16551          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN595 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN595</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN596 On 24/11/2024 Spot Bond |        |            | 9.16000   | 9.16000   | 9.16000            | 102.53851          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN596 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN596</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN597 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.06669          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN597 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN597</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN598 On 10/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.31494          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN598 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN598</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN599 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29048          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN599 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN599</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN600 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29048          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN600 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN600</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN601 On 18/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.29048          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN601 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN601</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN601 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.19500           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN602 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN602</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN602 On 05/08/2024 Spot Bond |        |            | 8.74500   | 8.74500   | 8.74500            | 100.70020          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN603 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN603</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN603 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.45176          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN604 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN604</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN604 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32221          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN605 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN605</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN605 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.07744          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN606 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN606</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN606 On 17/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.86802          |                   |            |  | 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            | 100.16302          |                   |            |  | 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   | 103.28848 | 9.32000            | 103.21139          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN609 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN609</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN609 On 02/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN610 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN610</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN610 On 23/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.69429          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN611 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN611</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN611 On 14/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.07037          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN612 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN612</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN612 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 99.95647           |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN612 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN612</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN612 On 22/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.15711          |                   |            |  | 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            | 100.05675          |                   |            |  | 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            | 100.96596          |                   |            |  | 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            | 96.46100           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN616 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN616</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN616 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.32448          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN617 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN617</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN617 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.40542          |                   |            |  | 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            | 100.05513          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN619 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN619</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN619 On 28/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60409          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN620 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN620</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN620 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.60208          |                   |            |  | 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            | 100.56080          |                   |            |  | 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            | 81.06500           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN623 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN623</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN624 On 25/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.66690          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN624 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN624</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN625 On 25/01/2023 Spot Bond |        |            | 5.95000   | 107.74171 | 5.95000            | 107.69022          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN625 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN625</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN626 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.27637          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN626 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN626</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN627 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 100.65389          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN627 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN627</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN628 On 31/07/2034 Spot Bond |        |            | 12.31000  | 80.80076  | 12.31000           | 80.72211           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN628 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN628</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN629 On 20/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.20457          |                   |            |  | 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 |        |            | 9.03000   | 102.32366 | 9.03000            | 102.25001          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN630 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN630</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN631 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.27507          |                   |            |  | 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            | 100.19388          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN632 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN632</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN633 On 09/10/2034 Spot Bond |        |            |           |           | 0.00000            | 101.21550          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN633 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN633</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN634 On 09/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.36713          |                   |            |  | 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            | 100.29969          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN635 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For CLN635</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN635 On 21/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.19736          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN636 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN636</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN636 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.27377          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN637 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN637</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN637 On 19/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.25859          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN638 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN638</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN638 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.31285          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN639 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN639</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN639 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.29969          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN640 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN640</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN640 On 17/10/2023 Spot Bond |        |            |           |           | 0.00000            | 100.77213          |                   |            |  | 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            | 100.19850          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN644 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN644</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN644 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.26700          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN645 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN645</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN645 On 29/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.61773          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN646 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN646</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN646 On 18/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.26913          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN647 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN647</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN647 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.27377          |                   |            |  | 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            | 100.05830          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total CLN649 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN649</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65( On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.27377          |                   |            |  | 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>         |            |
| CLN65 On 19/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.21738          |                   |            |  | 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>         |            |
| CLN65 On 19/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.27377          |                   |            |  | 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>         |            |
| CLN65 On 18/02/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.20805          |                   |            |  | 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>         |            |
| CLN65 On 02/04/2026 Spot Bond  |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN654 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN654</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65 On 22/03/2030 Spot Bond  |        |            |           |           | 0.00000            | 96.76800           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN655 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN655</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65 On 20/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.48626          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN656 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN656</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65 On 13/10/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.21759          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN657 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN657</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65 On 20/06/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.26390          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN658 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN658</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN65 On 20/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.27809          |                   |            |  | 0.00        | 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>         |            |
| CLN66 On 20/12/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.32456          |                   |            |  | 0.00        | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| CLN66 On 20/06/2023 Spot Bond |        |            |           |           | 0.00000            | 94.85700           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN661 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN661</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN66 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 91.24900           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN662 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN662</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN66 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 86.69900           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN663 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN663</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN66 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 107.55700          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN664 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN664</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN66 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.13119          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN665 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN665</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN66 On 02/04/2026 Spot Bond |        |            |           |           | 0.00000            | 101.26730          |                   |            |  | 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>         |                   |
| CLN66 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33075          |                   |            |  | 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>         |                   |
| CLN66 On 02/05/2023 Spot Bond |        |            |           |           | 0.00000            | 103.19248          |                   |            |  | 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>         |                   |
| CLN66 On 18/09/2024 Spot Bond |        |            |           |           | 0.00000            | 101.52165          |                   |            |  | 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>         |                   |
| CLN67 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.12516          |                   |            |  | 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>         |                   |
| CLN67 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.30401          |                   |            |  | 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>         |                   |
| CLN67 On 09/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.92901           |                   |            |  | 0.00        | 0                | 420,000,00        |
| <b>Total CLN672 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>420,000,00</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 CLN672</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>420,000,00</b> |
| CLN672 On 31/01/2025 Spot Bond |        |            | 4.94761   | 130.71651 | 4.94761            | 106.13182          |                   |            |  | 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>         |                   |
| CLN673 On 31/01/2025 Spot Bond |        |            | 4.94761   | 130.71651 | 4.94761            | 106.13251          |                   |            |  | 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>         |                   |
| CLN674 On 18/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.88519          |                   |            |  | 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>         |                   |
| CLN675 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.31048          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN676 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN676</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN676 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.32773          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN677 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN677</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN677 On 02/06/2021 Spot Bond |        |            |           |           | 0.00000            | 100.05073          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN678 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN678</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN678 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.23352          |                   |            |  | 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            | 100.05650          |                   |            |  | 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            | 100.31609          |                   |            |  | 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            | 99.96007           |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN682 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN682</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN682 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.24985          |                   |            |  | 0.00        | 0                |                   |
| <b>Total CLN683 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For CLN683</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| CLN683 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.26348          |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.34948          |                   |            |  | 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            | 101.36027          |                   |            |  | 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            | 101.37855          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN687 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN687</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN687 On 21/06/2025 Spot Bond |        |            |           |           | 0.00000            | 101.35926          |                   |            |  | 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            | 101.17788          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN689 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN689</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN689 On 21/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.14684          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN690 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN690</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN690 On 01/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.00795          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN691 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN691</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN691 On 21/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.10962          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN692 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN692</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN692 On 17/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.36617          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN693 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN693</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN693 On 31/01/2022 Spot Bond |        |            | 9.51000   | 9.51000   | 9.51000            | 91.49555           |                   |            |  | 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>         |            |
| CLN694 On 07/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.15090          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| CLN696 On 31/01/2024 Spot Bond |        |            | 9.57000   | 9.57000   | 9.57000            | 91.15140           |                   |            |  | 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 |        |            | 11.19500  | 11.19500  | 11.19500           | 83.64788           |                   |            |  | 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 |        |            | 11.45500  | 11.45500  | 11.45500           | 82.05694           |                   |            |  | 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            | 103.62212          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN699 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN699</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN700 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.05269          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN700 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN700</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN701 On 11/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.32790          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN701 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN701</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN702 On 31/03/2024 Spot Bond |        |            | 10.86000  | 10.86000  | 10.86000           | 86.56162           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN702 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN702</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN703 On 28/02/2023 Spot Bond |        |            | 10.39000  | 10.39000  | 10.39000           | 78.72439           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN703 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN703</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN704 On 12/02/2025 Spot Bond |        |            |           |           | 0.00000            | 100.35321          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN704 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN704</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN705 On 31/08/2024 Spot Bond |        |            | 11.10000  | 11.10000  | 11.10000           | 84.24067           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN705 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN705</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN706 On 28/02/2035 Spot Bond |        |            | 10.88000  | 10.88000  | 10.88000           | 85.63767           |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN706 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For CLN706</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| CLN707 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.33635          |                   |            |  | 0.00        | 0                |            |
| <b>Total CLN707 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total For CLN707</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN707 On 11/09/2026 Spot Bond |        |            |           |           | 0.00000            | 100.21757          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN708 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN708</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN708 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.13988          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN709 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN709</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLN710 On 31/01/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 6,000,000.00         |
| <b>Total CLN710 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,000,000.00</b>  |
| <b>Total For CLN710</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>6,000,000.00</b>  |
| CLN81 On 18/04/2028 Spot Bond  |        |            | 7.63500   | 105.89833 | 7.63500            | 105.83331          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLN81 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLN81</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| CLNF16 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.27771          |                   |            |  | 0.00        | 0                |                      |
| <b>Total CLNF16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For CLNF16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| COJ05 On 05/06/2023 Spot Bond  |        |            | 7.34000   | 114.99911 | 7.34000            | 114.93118          |                   |            |  | 0.00        | 0                | 13,000,000.00        |
| <b>Total COJ05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>13,000,000.00</b> |
| <b>Total For COJ05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>13,000,000.00</b> |
| COJ07 On 23/03/2021 Spot Bond  |        |            | 5.65000   | 107.62350 | 5.65000            | 107.57463          |                   |            |  | 0.00        | 0                |                      |
| <b>Total COJ07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For COJ07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| COJ08 On 22/06/2026 Spot Bond  |        |            | 9.43000   | 111.25603 | 9.43000            | 111.17204          |                   |            |  | 0.00        | 0                |                      |
| <b>Total COJ08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For COJ08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| COJG01 On 09/06/2024 Spot Bond |        |            | 5.92000   | 116.63857 | 5.92000            | 116.58281          |                   |            |  | 0.00        | 0                | 50,200,000.00        |
| <b>Total COJG01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,200,000.00</b> |
| <b>Total For COJG01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,200,000.00</b> |
| COT01 On 03/04/2023 Spot Bond  |        |            | 6.57500   | 109.80664 | 6.57500            | 109.74843          |                   |            |  | 0.00        | 0                |                      |
| <b>Total COT01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For COT01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| COT02 On 03/04/2028 Spot Bond  |        |            | 9.89000   | 105.98555 | 9.89000            | 105.90172          |                   |            |  | 0.00        | 0                | 100,000.00           |
| <b>Total COT02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000.00</b>    |
| <b>Total For COT02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000.00</b>    |
| COT03 On 05/06/2028 Spot Bond  |        |            | 9.98000   | 99.64156  | 9.98000            | 99.56206           |                   |            |  | 0.00        | 0                | 8,200,000.00         |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|---------------------|
| <b>Total COT03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>8,200,000,00</b> |
| <b>Total For COT03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           | <b>8,200,000,00</b> |
| CPV01 On 30/06/2029 Spot Bond  |        |            | 8.94000   | 8.94000   | 8.94000            | 110.07628          |                   |            |  | 0.00        | 0                  |                     |
| <b>Total CPV01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| <b>Total For CPV01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                     |
| CS002 On 17/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.21897          |                   |            |  | 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            | 100.01097          |                   |            |  | 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            | 101.26381          |                   |            |  | 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            | 101.36121          |                   |            |  | 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            | 102.23399          |                   |            |  | 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            | 99.78310           |                   |            |  | 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            | 99.90288           |                   |            |  | 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            | 101.15493          |                   |            |  | 0.00        | 400,000,000        | 200,000,00          |
| <b>Total DENG93 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,00</b>   |
| <b>Total For DENG93</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b> | <b>200,000,00</b>   |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Opt Intere            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| DENG9 On 27/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.07317          |                   |            |  | 0.00        | 600,000,000           | 300,000,000           |
| <b>Total DENG94 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b>    | <b>300,000,000</b>    |
| <b>Total For DENG94</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>600,000,000</b>    | <b>300,000,000</b>    |
| DENG9 On 11/12/2020 Spot Bond |        |            |           |           | 0.00000            | 99.90289           |                   |            |  | 0.00        | 0                     |                       |
| <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            | 100.55334          |                   |            |  | 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            | 100.67180          |                   |            |  | 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            | 102.84856          |                   |            |  | 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            | 100.19400          |                   |            |  | 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            | 99.50614           |                   |            |  | 0.00        | 30,000,000,000        | 15,000,000,000        |
| <b>Total DSY02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>30,000,000,000</b> | <b>15,000,000,000</b> |
| <b>Total For DSY02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>30,000,000,000</b> | <b>15,000,000,000</b> |
| DSY03 On 21/11/2024 Spot Bond |        |            | 8.73000   | 8.73000   | 8.73000            | 108.97537          |                   |            |  | 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            | 100.44698          |                   |            |  | 0.00        | 70,000,000,000        | 35,000,000,000        |
| <b>Total DSY04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>70,000,000,000</b> | <b>35,000,000,000</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 DSY04</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>70,000,000,000</b> | <b>35,000,000,000</b> |
| DSY05 On 21/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.67937          |                   |                              | 0.00        | 24,900,000,000        | 12,450,000,000        |
| <b>Total DSY05 SPOT</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>24,900,000,000</b> | <b>12,450,000,000</b> |
| <b>Total For DSY05</b>         |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>24,900,000,000</b> | <b>12,450,000,000</b> |
| 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>              |                       |
| DSY07I On 23/11/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00        | 0                     |                       |
| <b>Total DSY07U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For DSY07U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>              |                       |
| DSY08I On 22/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00        | 0                     |                       |
| <b>Total DSY08U SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For DSY08U</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b> | <b>0</b>              |                       |
| DV2021 On 18/06/2021 Spot Bond |        |            | 5.69000   | 104.49213 | 5.69000            | 104.44408          |                   | 2,276,000,000,000.00         |             | 400,000,000           | 200,000,000           |
| <b>Total DV2021 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>2,276,000,000,000.00</b>  |             | <b>400,000,000</b>    | <b>200,000,000</b>    |
| <b>Total For DV2021</b>        |        |            |           |           |                    |                    |                   | <b>2,276,000,000,000.00</b>  |             | <b>400,000,000</b>    | <b>200,000,000</b>    |
| DV23 On 27/02/2023 Spot Bond   |        |            | 6.08000   | 109.16124 | 6.08000            | 109.10796          |                   | 24,320,000,000,000.00        |             | 4,000,000,000         | 1,017,855,100         |
| <b>Total DV23 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>24,320,000,000,000.00</b> |             | <b>4,000,000,000</b>  | <b>1,017,855,100</b>  |
| <b>Total For DV23</b>          |        |            |           |           |                    |                    |                   | <b>24,320,000,000,000.00</b> |             | <b>4,000,000,000</b>  | <b>1,017,855,100</b>  |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 22.38801  | 100.00000          | 22.24049           |                   | 0.00                         |             | 0                     |                       |
| DV23/R On 27/02/2023 Spot Bond |        |            | 100.00000 | 22.38801  | 100.00000          | 22.24049           |                   | 0.00                         |             | 0                     |                       |
| <b>Total DV23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |             | <b>0</b>              |                       |
| <b>Total For DV23/R2023</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |             | <b>0</b>              |                       |
| DV24 On 18/02/2024 Spot Bond   |        |            | 5.61000   | 113.14341 | 5.61000            | 113.09240          |                   | 0.00                         |             | 0                     |                       |
| <b>Total DV24 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |             | <b>0</b>              |                       |
| <b>Total For DV24</b>          |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |             | <b>0</b>              |                       |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 100.51560 | 9.69000            | 100.43809          |                   | 0.00                         |             | 0                     |                       |
| DV24/R On 18/02/2024 Spot Bond |        |            | 9.69000   | 100.51560 | 9.69000            | 100.43809          |                   | 0.00                         |             | 0                     |                       |
| <b>Total DV24/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |             | <b>0</b>              |                       |
| <b>Total For DV24/R2023</b>    |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |             | <b>0</b>              |                       |
| DV29 On 18/02/2029 Spot Bond   |        |            | 11.45000  | 93.34900  | 11.45000           | 93.26431           |                   | 0.00                         |             | 0                     |                       |
| <b>Total DV29 SPOT</b>         |        |            |           |           |                    |                    |                   | <b>0.00</b>                  |             | <b>0</b>              |                       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| <b>Total For DV29</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 100.53693 | 10.10000           | 100.45621          |                   |            | 0.00        | 0                |            |
| DV29/R On 18/02/2029 Spot Bond |        |            | 10.10000  | 100.53693 | 10.10000           | 100.45621          |                   |            | 0.00        | 0                |            |
| <b>Total DV29/R213 SPOT</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DV29/R213</b>     |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| DVC03 On 17/12/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.07620          |                   |            | 0.00        | 0                |            |
| <b>Total DVC031 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVC031</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| DVF20 On 23/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.66982          |                   |            | 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            | 100.05702          |                   |            | 0.00        | 0                |            |
| <b>Total DVF21 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF21</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| DVF22 On 28/03/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.62915          |                   |            | 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>         |            |
| DVF22 On 29/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 98.66191           |                   |            | 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>         |            |
| DVF22 On 24/10/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.93265          |                   |            | 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            | 99.25876           |                   |            | 0.00        | 0                |            |
| <b>Total DVF24 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF24</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| DVF25 On 02/04/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.30283          |                   |            | 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            | 101.66151          |                   |            | 0.00        | 0                |            |
| <b>Total DVF26 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVF26</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| DVF27 On 02/04/2029 Spot Bond  |        |            |           |           | 0.00000            | 99.34677           |                   |            | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| DVF30l 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            | 100.04864          |                   |            |  | 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>         |            |
| DVFB2l On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.05348          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB2l On 31/05/2026 Spot Bond |        |            |           |           | 0.00000            | 100.53558          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB2 On 31/01/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.50715          |                   |            |  | 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>         |            |
| DVFB2l On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 94.88623           |                   |            |  | 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>         |            |
| DVFB2l On 31/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.53462          |                   |            |  | 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>         |            |
| DVFB3l On 21/08/2023 Spot Bond |        |            |           |           | 0.00000            | 100.22589          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| DVFB3 On 21/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.23719          |                   |            |  | 0.00        | 0                |            |
| <b>Total DVFB31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For DVFB31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| E175 On 01/08/2021 Spot Bond   |        |            | 4.55000   | 109.14619 | 4.55000            | 109.10617          |                   |            |  | 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  |        |            | 5.14500   | 106.46385 | 5.14500            | 111.28805          |                   |            |  | 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  |        |            | 6.05000   | 112.01055 | 6.05000            | 116.92309          |                   |            |  | 0.00        | 0                |            |
| <b>Total ECN24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total For ECN24</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| ECN32 On 14/03/2032 Spot Bond   |        |            | 5.47000   | 97.86805  | 5.47000            | 99.60623           |                   |            | 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   |        |            | 5.36000   | 85.58583  | 5.36000            | 85.50406           |                   |            | 0.00        | 0                |                   |
| <b>Total EL037 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EL037</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| EL037/I On 31/01/2037 Spot Bond |        |            | 2.25000   | 128.83944 | 2.25000            | 128.74838          |                   |            | 0.00        | 0                |                   |
| <b>Total EL037/I2038 SPOT</b>   |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EL037/I2038</b>    |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| EL28 On 02/05/2028 Spot Bond    |        |            | 4.48500   | 132.58572 | 4.53000            | 132.06766          |                   |            | 0.00        | 0                | 750,000,00        |
| <b>Total EL28 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>750,000,00</b> |
| <b>Total For EL28</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>750,000,00</b> |
| EL29 On 19/11/2029 Spot Bond    |        |            | 4.55300   | 117.74045 | 4.55300            | 117.63553          |                   |            | 0.00        | 0                |                   |
| <b>Total EL29 SPOT</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EL29</b>           |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| EL30 On 29/07/2030 Spot Bond    |        |            | 4.60000   | 113.93045 | 4.60000            | 113.82851          |                   |            | 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    |        |            | 5.13000   | 100.72352 | 5.13000            | 100.62891          |                   |            | 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    |        |            | 5.33000   | 87.60525  | 5.33000            | 87.52176           |                   |            | 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   | 128.83944 | 2.25000            | 128.74838          |                   |            | 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            | 143.53208          |                   |            | 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            | 141.24624          |                   |            | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total ELN002 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN002</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN002 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>         |                      |
| ELN003 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>         |                      |
| ELN004 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>         |                      |
| ELN005 On 09/06/2025 Spot Bond |        |            |           |           | 0.00000            | 108.31680          |                   |            |  | 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>         |                      |
| ELN006 On 17/06/2025 Spot Bond |        |            |           |           | 0.00000            | 107.34566          |                   |            |  | 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>         |                      |
| ELN007 On 17/06/2021 Spot Bond |        |            |           |           | 0.00000            | 108.09148          |                   |            |  | 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>         |                      |
| ELN008 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 106.44209          |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN009 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN009</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| ELN009 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 98.82692           |                   |            |  | 0.00        | 0                |                      |
| <b>Total ELN010 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For ELN010</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| EMM02 On 11/03/2021 Spot Bond  |        |            | 5.35000   | 102.55618 | 5.35000            | 102.51204          |                   |            |  | 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  |        |            | 9.05000   | 106.47292 | 9.05000            | 106.39612          |                   |            |  | 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  |        |            | 11.21500  | 11.21500  | 11.21500           | 96.63960           |                   |            |  | 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>         |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| EMM05 On 17/04/2029 Spot Bond  |        |            | 11.56500  | 11.56500  | 11.56500           | 101.21525          |                   |            | 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  |        |            | 9.13000   | 9.13000   | 9.13000            | 104.44067          |                   |            | 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  |        |            | 9.13000   | 9.13000   | 9.13000            | 105.53930          |                   |            | 0.00        | 0                |                   |
| <b>Total EMM07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM07</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| EMM07 On 17/07/2032 Spot Bond  |        |            | 11.79500  | 11.79500  | 11.79500           | 80.79424           |                   |            | 0.00        | 0                |                   |
| <b>Total EMM07P SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM07P</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| EMM08 On 18/06/2030 Spot Bond  |        |            | 10.62000  | 10.62000  | 10.62000           | 102.41325          |                   |            | 0.00        | 0                |                   |
| <b>Total EMM08P SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For EMM08P</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| EMM09 On 18/06/2032 Spot Bond  |        |            | 11.79500  | 11.79500  | 11.79500           | 96.99027           |                   |            | 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            | 100.21730          |                   |            | 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            | 101.12646          |                   |            | 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            | 101.55016          |                   |            | 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>         |                   |
| ENX03U 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            | 101.19857          |                   |            | 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            | 100.46425          |                   |            | 0.00        | 0                |                   |
| <b>Total ENX07 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere   |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------|
| <b>Total For ENX07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| ENX08 On 01/06/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.15281          |                   |            |  | 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            | 100.28007          |                   |            |  | 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            | 0.00000            |                   |            |  | 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            | 100.55338          |                   |            |  | 0.00        | 0                |              |
| <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            | 100.29924          |                   |            |  | 0.00        | 0                |              |
| <b>Total EPF014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For EPF014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| EPF015 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.99998           |                   |            |  | 0.00        | 0                |              |
| <b>Total EPF015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For EPF015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| EPF016 On 07/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.96087           |                   |            |  | 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            | 99.95965           |                   |            |  | 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            | 99.85964           |                   |            |  | 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            | 99.86391           |                   |            |  | 0.00        | 0                |              |
| <b>Total EPF019 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For EPF019</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| EPF020 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.40936          |                   |            |  | 0.00        | 0                |              |
| <b>Total EPF020 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| <b>Total For EPF020</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |              |
| EPF021 On 02/09/2023 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                | 7,000,000.00 |



| 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 EPF021 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,000,000.00</b> |
| <b>Total For EPF021</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>7,000,000.00</b> |
| EPF04L 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>         |                     |
| EPF05L 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>         |                     |
| EPF08L 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>         |                     |
| EPF09L 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>         |                     |
| 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            | 100.37130          |                   |            |  | 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            | 99.87879           |                   |            |  | 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>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| EQS10 On 28/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.32689          |                   |            |  | 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>         |            |
| EQS11U 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>         |            |
| EQT002 On 03/06/2022 Spot Bond |        |            |           |           | 0.00000            | 100.01333          |                   |            |  | 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>         |            |
| EQT003 On 03/06/2024 Spot Bond |        |            |           |           | 0.00000            | 100.01369          |                   |            |  | 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>         |            |
| EQT004 On 16/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.80203          |                   |            |  | 0.00        | 0                |            |
| <b>Total EQT004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EQT004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EQT02U 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>         |            |
| ERS3B6 On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25702          |                   |            |  | 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>         |            |
| ERS3B7 On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24477          |                   |            |  | 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>         |            |
| ERS3C6 On 17/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.27654          |                   |            |  | 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>         |            |
| ERS3C7 On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24722          |                   |            |  | 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>         |            |
| ERSA12 On 25/11/2020 Spot Bond |        |            | 10.00000  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS12/JIBAR SPOT</b>  |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ERS12/JIBAR</b>   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ERSA25 On 17/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25942          |                   |            |  | 0.00        | 0                |            |
| <b>Total ERS25 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value                | Contracts Traded     | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|---------------------|
| <b>Total For ERSA25</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                     |
| ERSA2 On 17/05/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.24090          |                   |            |                              | 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            | 100.23501          |                   |            |                              | 0.00                 | 0                    |                     |
| <b>Total ERSA27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                     |
| <b>Total For ERSA27</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                     |
| ERSA2 On 17/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.27161          |                   |            |                              | 0.00                 | 0                    |                     |
| <b>Total ERSA28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                     |
| <b>Total For ERSA28</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             |                     |
| ES23 On 25/01/2023 Spot Bond   |        |            | 5.60000   | 110.86284 | 5.60000            | 110.81293          |                   |            |                              | 0.00                 | 0                    | 2,538,044,70        |
| <b>Total ES23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>2,538,044,70</b> |
| <b>Total For ES23</b>          |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>2,538,044,70</b> |
| ES23/R On 25/01/2023 Spot Bond |        |            | 10.00000  | 101.17355 | 10.00000           | 101.09311          |                   |            |                              | 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   |        |            | 8.26000   | 101.57848 | 8.26000            | 101.51111          |                   |            |                              | 0.00                 | 0                    | 5,746,678,20        |
| <b>Total ES26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>5,746,678,20</b> |
| <b>Total For ES26</b>          |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>5,746,678,20</b> |
| ES26/R On 02/04/2026 Spot Bond |        |            | 7.85000   | 103.37984 | 7.85000            | 103.31462          |                   |            |                              | 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   |        |            | 11.63500  | 72.45219  | 11.67000           | 75.93851           |                   |            |                              | 0.00                 | 0                    | 3,537,601,30        |
| <b>Total ES33 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>3,537,601,30</b> |
| <b>Total For ES33</b>          |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>          | <b>0</b>             | <b>3,537,601,30</b> |
| ES33/R On 15/09/2033 Spot Bond |        |            | 7.50000   | 99.84007  | 7.50000            | 103.52191          |                   |            |                              | 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   |        |            | 12.09500  | 75.73158  | 12.09500           | 75.65871           |                   |            | 117,321,500,000,000.00       | 9,700,000,000        | 11,941,310,00        |                     |
| <b>Total ES42 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>17,321,500,000,000.00</b> | <b>9,700,000,000</b> | <b>11,941,310,00</b> |                     |
| <b>Total For ES42</b>          |        |            |           |           |                    |                    |                   |            | <b>17,321,500,000,000.00</b> | <b>9,700,000,000</b> | <b>11,941,310,00</b> |                     |
| ES42/R On 25/04/2042 Spot Bond |        |            | 8.50000   | 103.11808 | 8.50000            | 103.04774          |                   |            | 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                    |                      |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total ESF01U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For ESF01U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ESF02L 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            | 100.75160          |                   |            |  | 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            | 99.86390           |                   |            |  | 0.00        | 0                |            |
| <b>Total EXX04 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EXX04</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| EXX05 On 13/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.18800           |                   |            |  | 0.00        | 0                |            |
| <b>Total EXX05 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For EXX05</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FBJ22Z On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.25374          |                   |            |  | 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 | 11.84212  | 100.00000          | 11.75626           |                   |            |  | 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 | 19.12687  | 100.00000          | 18.98821           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| 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>         |                  |
| <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>         |                  |
| FIFB14 On 07/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.43493           |                   |            |  | 0.00        | 0                | 20,000,00        |
| <b>Total FIFB14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b> |
| <b>Total For FIFB14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b> |
| FIFB15 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21191          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FIFB15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FIFB15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FIFB16 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25237          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FIFB16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FIFB16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FIFB17 On 15/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.26453          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FIFB17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FIFB17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FIFB18 On 29/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.60278          |                   |            |  | 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            | 100.32462          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FIFC35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FIFC35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FMLA11 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                |            |
| <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            | 100.57424          |                   |            |  | 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  |        |            | 5.47000   | 5.47000   | 5.47000            | 105.80707          |                   |            |  | 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            | 103.76409          |                   |            |  | 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            | 102.60689          |                   |            |  | 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  |        |            | 6.41000   | 108.35451 | 6.41000            | 108.29848          |                   |            |  | 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            | 102.45764          |                   |            |  | 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            | 102.92867          |                   |            |  | 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            | 104.35747          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility               |  | Value             | Contracts Traded  | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|--|-------------------|-------------------|------------|
| <b>Total FRB22 SPOT</b>        |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For FRB22</b>         |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |
| FRB23 On 20/09/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.88829          |                   |                          |  | 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            | 101.31130          |                   |                          |  | 0.00              | 0                 |            |
| <b>Total FRB24 SPOT</b>        |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For FRB24</b>         |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |
| FRB25 On 19/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.36607          |                   |                          |  | 0.00              | 0                 |            |
| <b>Total FRB25 SPOT</b>        |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For FRB25</b>         |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |
| FRB26 On 03/06/2024 Spot Bond  |        |            |           |           | 0.00000            | 95.93412           |                   |                          |  | 0.00              | 0                 |            |
| <b>Total FRB26 SPOT</b>        |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For FRB26</b>         |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |
| FRB27 On 03/06/2026 Spot Bond  |        |            | 8.83000   | 108.66600 | 8.83000            | 108.58907          |                   |                          |  | 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 |        |            | 1.67000   | 166.22135 | 1.67000            | 166.11167          |                   |                          |  | 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 |        |            | 3.12000   | 3.12000   | 3.12000            | 301.78032          |                   | 62,400,000,000.00        |  | 20,000,000        | 10,000,000        |            |
| <b>Total FRBI23 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>62,400,000,000.00</b> |  | <b>20,000,000</b> | <b>10,000,000</b> |            |
| <b>Total For FRBI23</b>        |        |            |           |           |                    |                    |                   | <b>62,400,000,000.00</b> |  | <b>20,000,000</b> | <b>10,000,000</b> |            |
| FRBI25 On 31/01/2025 Spot Bond |        |            | 3.61000   | 3.61000   | 3.61000            | 138.01632          |                   |                          |  | 0.00              | 0                 |            |
| <b>Total FRBI25 SPOT</b>       |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For FRBI25</b>        |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |
| FRBI28 On 31/03/2028 Spot Bond |        |            | 4.61500   | 178.99273 | 4.61500            | 178.83198          |                   |                          |  | 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 |        |            | 4.58900   | 4.58900   | 4.58900            | 96.31554           |                   |                          |  | 0.00              | 0                 |            |
| <b>Total FRBI29 SPOT</b>       |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For FRBI29</b>        |        |            |           |           |                    |                    |                   |                          |  | <b>0.00</b>       | <b>0</b>          |            |
| FRBI33 On 07/12/2033 Spot Bond |        |            | 5.54000   | 5.54000   | 5.54000            | 191.42318          |                   |                          |  | 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>          |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRBI46 On 31/03/2046 Spot Bond |        |            | 5.58000   | 82.53642  | 5.58000            | 82.45593           |                   |            |  | 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 |        |            | 5.59500   | 81.77728  | 5.59500            | 81.69765           |                   |            |  | 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  |        |            | 3.54000   | 3.54000   | 3.54000            | 99.02410           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRBZ01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRBZ01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRBZ0 On 28/10/2024 Spot Bond  |        |            | 5.71000   | 5.71000   | 5.71000            | 79.21009           |                   |            |  | 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  |        |            | 5.80000   | 5.80000   | 5.80000            | 78.42502           |                   |            |  | 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  |        |            | 4.46000   | 4.46000   | 4.46000            | 133.24667          |                   |            |  | 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            | 79.53892           |                   |            |  | 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  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRC207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC207 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>         |            |
| FRC208 On 07/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.55154          |                   |            |  | 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>         |            |
| FRC209 On 04/06/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC213 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC213</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC213 On 31/01/2022 Spot Bond |        |            | 2.31000   | 164.77763 | 2.31000            | 164.66040          |                   |            |  | 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>         |            |
| FRC221 On 31/01/2022 Spot Bond |        |            | 3.17000   | 162.86458 | 3.17000            | 162.73745          |                   |            |  | 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>         |            |
| FRC233 On 20/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.22714          |                   |            |  | 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>         |            |
| FRC234 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.52940           |                   |            |  | 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>         |            |
| FRC237 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.68300           |                   |            |  | 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>         |            |
| FRC239 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.92724           |                   |            |  | 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>         |            |
| FRC240 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 102.09403          |                   |            |  | 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>         |            |
| FRC243 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 102.06933          |                   |            |  | 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>         |            |
| FRC245 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.58641          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC246 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC246</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC246 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.67695           |                   |            |  | 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>         |            |
| FRC249 On 19/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.58021          |                   |            |  | 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>         |            |
| FRC250 On 13/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41216          |                   |            |  | 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>         |            |
| FRC251 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.33373          |                   |            |  | 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>         |            |
| FRC252 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>         |            |
| FRC255 On 17/07/2027 Spot Bond |        |            |           |           | 0.00000            | 102.76697          |                   |            |  | 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>         |            |
| FRC256 On 10/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.88663          |                   |            |  | 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>         |            |
| FRC261 On 20/06/2021 Spot Bond |        |            |           |           | 0.00000            | 102.78384          |                   |            |  | 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>         |            |
| FRC265 On 06/08/2023 Spot Bond |        |            |           |           | 0.00000            | 102.83257          |                   |            |  | 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>         |            |
| FRC267 On 30/01/2023 Spot Bond |        |            |           |           | 0.00000            | 100.60640          |                   |            |  | 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>         |            |
| FRC271 On 30/01/2023 Spot Bond |        |            | 9.58400   | 9.58400   | 9.58400            | 100.92000          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC274 On 02/05/2028 Spot Bond |        |            | 9.80000   | 103.38380 | 9.80000            | 103.30320          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC274 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC274</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC275 On 12/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.30453          |                   |            |  | 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>         |            |
| FRC276 On 12/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.30912          |                   |            |  | 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>         |            |
| FRC277 On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00006          |                   |            |  | 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>         |            |
| FRC279 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.19931          |                   |            |  | 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>         |            |
| FRC280 On 20/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.36500          |                   |            |  | 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>         |            |
| FRC282 On 27/02/2023 Spot Bond |        |            | 3.57000   | 3.57000   | 3.57000            | 106.53948          |                   |            |  | 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>         |            |
| FRC283 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 101.11355          |                   |            |  | 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>         |            |
| FRC284 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.49339          |                   |            |  | 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>         |            |
| FRC285 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.27347          |                   |            |  | 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>         |            |
| FRC286 On 27/02/2023 Spot Bond |        |            | 3.40000   | 3.40000   | 3.40000            | 104.71854          |                   |            |  | 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>         |            |
| FRC289 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.19717          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC289 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For FRC289</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC29 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 102.35337          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRC290 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC290</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC29 On 26/01/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76737          |                   |            |  | 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            | 101.74055          |                   |            |  | 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            | 100.69210          |                   |            |  | 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            | 100.67958          |                   |            |  | 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            | 100.31378          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRC296 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC296</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC29 On 14/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.31947          |                   |            |  | 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 |        |            |           |           | 0.00000            | 101.08953          |                   |            |  | 0.00        | 2,000,000,000        | 1,000,000,000        |
| <b>Total FRC298 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For FRC298</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| FRC29 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.56705          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRC299 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC299</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC30 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.69134          |                   |            |  | 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            | 100.88380          |                   |            |  | 0.00        | 400,000,000          | 200,000,000          |
| <b>Total FRC301 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b>   | <b>200,000,000</b>   |
| <b>Total For FRC301</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>400,000,000</b>   | <b>200,000,000</b>   |
| FRC30 On 11/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.44025          |                   |            |  | 0.00        | 0                    |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere         |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| <b>Total FRC302 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRC302</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRC302 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.07237          |                   |            |  | 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>             |                    |
| FRC303 On 28/12/2020 Spot Bond |        |            |           |           | 0.00000            | 100.95429          |                   |            |  | 0.00        | 800,000,000          | 400,000,000        |
| <b>Total FRC304 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b>   | <b>400,000,000</b> |
| <b>Total For FRC304</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>800,000,000</b>   | <b>400,000,000</b> |
| FRC304 On 06/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.54609          |                   |            |  | 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>             |                    |
| FRC305 On 27/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.10709          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRC306 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRC306</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRC306 On 31/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.29908          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRC308 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRC308</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRC308 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.17288          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRC309 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRC309</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRC309 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.34066          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRC310 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRC310</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRC310 On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 99.98000           |                   |            |  | 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>             |                    |
| FRC311 On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 99.11000           |                   |            |  | 0.00        | 1,600,000,000        | 800,000,000        |
| <b>Total FRC312 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>800,000,000</b> |
| <b>Total For FRC312</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,600,000,000</b> | <b>800,000,000</b> |
| FRC312 On 20/06/2024 Spot Bond |        |            |           |           | 0.00000            | 101.46601          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRC313 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRC313</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| FRC313 On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 109.42000          |                   |            |  | 0.00        | 0                    |                    |
| <b>Total FRC314 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |
| <b>Total For FRC314</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                    |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRC315 On 13/10/2026 Spot Bond |        |            |           |           | 0.00000            | 92.74459           |                   |            |  | 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>         |            |
| FRC316 On 15/09/2033 Spot Bond |        |            |           |           | 0.00000            | 101.43032          |                   |            |  | 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>         |            |
| FRC317 On 31/07/2034 Spot Bond |        |            |           |           | 0.00000            | 100.59415          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC317 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC317</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC318 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 98.58821           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC318 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC318</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC319 On 20/12/2026 Spot Bond |        |            |           |           | 0.00000            | 101.46588          |                   |            |  | 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>         |            |
| FRC320 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>         |            |
| FRC321 On 24/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.70856          |                   |            |  | 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>         |            |
| FRC322 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.49830          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC322 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC322</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC323 On 20/06/2026 Spot Bond |        |            |           |           | 0.00000            | 101.35466          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC323 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC323</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC324 On 02/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.99682          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC324 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC324</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC325 On 20/12/2022 Spot Bond |        |            |           |           | 0.00000            | 101.46606          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC325 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC325</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC326 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.97316          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC326 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC326</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC327 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 100.97316          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC327 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For FRC327</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC327 On 27/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.11157          |                   |            |  | 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            | 100.43318          |                   |            |  | 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            | 100.80893          |                   |            |  | 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            | 100.52403          |                   |            |  | 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            | 100.52403          |                   |            |  | 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            | 99.96442           |                   |            |  | 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            | 100.06590          |                   |            |  | 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            | 103.49830          |                   |            |  | 0.00        | 2,000,000,000        | 1,000,000,000        |
| <b>Total FRC336 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For FRC336</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>2,000,000,000</b> | <b>1,000,000,000</b> |
| FRC336 On 25/04/2023 Spot Bond |        |            |           |           | 0.00000            | 100.82049          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRC337 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC337</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC337 On 09/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.42873          |                   |            |  | 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            | 99.96048           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total FRC339 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRC339</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| FRC339 On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20499          |                   |            |  | 0.00        | 0                    |                      |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRC340 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC340</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.72456          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC341 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC341</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 17/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.23110          |                   |            |  | 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>         |            |
| FRC34 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.83907          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC343 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC343</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 15/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.51699          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC344 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC344</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC34 On 03/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.48969          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC345 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC345</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC66 On 31/01/2022 Spot Bond |        |            | 2.95000   | 2.95000   | 2.95000            | 163.22643          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC66</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC69 On 31/01/2022 Spot Bond |        |            | 2.89000   | 2.89000   | 2.89000            | 163.36013          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRC69 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRC69</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRC71 On 31/01/2022 Spot Bond |        |            | 2.87000   | 2.87000   | 2.87000            | 163.40473          |                   |            |  | 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>         |            |
| FRD17 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>         |            |
| FRD19 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>         |            |
| FRD20 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>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRD23I 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>         |            |
| FRD24I 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>         |            |
| <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  |        |            | 5.82000   | 82.14990  | 5.82000            | 82.06780           |                   |            |  | 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  |        |            | 5.26000   | 97.56967  | 5.26000            | 97.47723           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRI38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------------|
| <b>Total For FRI38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| FRJ022 On 28/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.55149          |                   |            |  | 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            | 101.05657          |                   |            |  | 0.00        | 3,520,000,000        | 1,860,000,00        |
| <b>Total FRJ20 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,520,000,000</b> | <b>1,860,000,00</b> |
| <b>Total For FRJ20</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>3,520,000,000</b> | <b>1,860,000,00</b> |
| FRJ21 On 15/09/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.61925          |                   |            |  | 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            | 100.95906          |                   |            |  | 0.00        | 200,000,000          | 100,000,00          |
| <b>Total FRJ22 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b>   | <b>100,000,00</b>   |
| <b>Total For FRJ22</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b>   | <b>100,000,00</b>   |
| FRJ23 On 31/07/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.49521          |                   |            |  | 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            | 100.81056          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total FRJ24 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For FRJ24</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| FRJ25 On 09/03/2025 Spot Bond  |        |            |           |           | 0.00000            | 102.90646          |                   |            |  | 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            | 100.51357          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total FRJ26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For FRJ26</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| FRJ27 On 25/01/2027 Spot Bond  |        |            |           |           | 0.00000            | 102.87215          |                   |            |  | 0.00        | 0                    |                     |
| <b>Total FRJ27 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| <b>Total For FRJ27</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                     |
| FRJ29 On 14/02/2029 Spot Bond  |        |            |           |           | 0.00000            | 100.55758          |                   |            |  | 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                    |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS02U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS02U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 15/01/2024 Spot Bond |        |            | 4.78300   | 4.78300   | 4.78300            | 110.04999          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS100 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS100</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 31/01/2038 Spot Bond |        |            | 5.18000   | 5.18000   | 5.18000            | 98.51743           |                   |            |  | 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            | 100.00031          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS103 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS103</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS10 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 100.63705          |                   |            |  | 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 |        |            | 5.32000   | 96.79798  | 5.32000            | 96.70580           |                   |            |  | 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 |        |            | 5.16000   | 199.07027 | 5.16000            | 198.88277          |                   |            |  | 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 |        |            | 5.46000   | 95.02594  | 5.46000            | 94.93441           |                   |            |  | 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 |        |            | 5.19000   | 5.19000   | 5.19000            | 198.28109          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS112 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS112</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS11 On 31/01/2025 Spot Bond |        |            | 4.01000   | 135.86301 | 4.01000            | 135.74782          |                   |            |  | 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   | 120.41413 | 3.70500            | 120.31497          |                   |            |  | 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 |        |            | 5.46000   | 95.02594  | 5.46000            | 94.93441           |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FRS12( On 07/12/2033 Spot Bond |        |            | 5.31000   | 196.08345 | 5.31000            | 195.89642          |                   |            |  | 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 |        |            | 5.36000   | 195.10003 | 5.36000            | 194.91319          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS121 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS121</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12( On 31/01/2025 Spot Bond |        |            | 3.54000   | 172.74691 | 3.54000            | 138.41776          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS122 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS122</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12( On 07/12/2033 Spot Bond |        |            | 5.39000   | 194.51288 | 5.39000            | 194.32614          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12( On 31/01/2038 Spot Bond |        |            | 5.46000   | 95.02594  | 5.46000            | 94.93441           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS124 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS124</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12( On 31/03/2028 Spot Bond |        |            | 5.08000   | 173.58211 | 5.08000            | 173.41977          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS126 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS126</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12( On 31/01/2038 Spot Bond |        |            | 6.21000   | 86.17921  | 6.21000            | 86.09109           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS127 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS127</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS12( On 31/03/2028 Spot Bond |        |            | 4.97000   | 174.84481 | 4.97000            | 174.68282          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13( On 31/03/2028 Spot Bond |        |            | 5.03000   | 174.15477 | 5.03000            | 173.99257          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS131 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS131</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13( On 07/12/2033 Spot Bond |        |            | 5.90000   | 184.85536 | 5.90000            | 184.67039          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS132 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS132</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13( On 31/01/2038 Spot Bond |        |            | 6.14000   | 86.96094  | 6.14000            | 86.87250           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS134 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS134</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS13( On 31/01/2038 Spot Bond |        |            | 5.46000   | 5.46000   | 5.46000            | 94.93441           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For FRS135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS135 On 31/01/2038 Spot Bond |        |            | 5.46000   | 95.02594  | 5.46000            | 94.93441           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS136 On 31/03/2028 Spot Bond |        |            | 4.84000   | 176.35077 | 4.84000            | 176.18922          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS137 On 07/12/2033 Spot Bond |        |            | 5.67000   | 189.13599 | 5.67000            | 188.95019          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS138 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS138</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS138 On 31/03/2028 Spot Bond |        |            | 4.97000   | 174.84481 | 4.97000            | 174.68282          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS142 On 31/03/2028 Spot Bond |        |            | 4.97000   | 174.84481 | 4.97000            | 174.68282          |                   |            |  | 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 |        |            | 5.26000   | 171.53853 | 5.26000            | 171.37563          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS145 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS145</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS145 On 31/01/2025 Spot Bond |        |            | 4.31000   | 134.19146 | 4.31000            | 134.07446          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS146 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS146</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS146 On 31/01/2022 Spot Bond |        |            | 2.01000   | 165.45223 | 2.01000            | 165.33851          |                   |            |  | 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 |        |            | 5.32000   | 170.86351 | 5.32000            | 170.70044          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS149 On 31/03/2028 Spot Bond |        |            | 5.36000   | 170.41522 | 5.36000            | 170.25203          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS150 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS150</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS150 On 31/01/2025 Spot Bond |        |            | 4.28000   | 134.35754 | 4.28000            | 134.24072          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS151 On 31/03/2028 Spot Bond |        |            | 4.83500   | 176.40899 | 4.83500            | 176.24745          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total FRS152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS152 On 31/03/2028 Spot Bond |        |            | 5.37000   | 5.37000   | 5.37000            | 170.14013          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS153 On 20/06/2022 Spot Bond |        |            |           |           | 0.00000            | 14.68342           |                   |            |  | 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>         |            |
| FRS158 On 06/06/2023 Spot Bond |        |            |           |           | 0.00000            | 16.31126           |                   |            |  | 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>         |            |
| FRS159 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>         |            |
| FRS160 On 06/06/2024 Spot Bond |        |            |           |           | 0.00000            | 18.34174           |                   |            |  | 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>         |            |
| FRS160 On 06/06/2025 Spot Bond |        |            |           |           | 0.00000            | 21.12245           |                   |            |  | 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>         |            |
| FRS161 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 13.28055           |                   |            |  | 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>         |            |
| FRS167 On 01/08/2021 Spot Bond |        |            |           |           | 0.00000            | 12.30662           |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS169 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS169</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS169 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>         |            |
| FRS170 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 7.08841            |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS170 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS170</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS170 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.79925          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS171 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS171</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| FRS172 On 16/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.87405          |                   |            |  | 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>         |                  |
| FRS173 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>         |                  |
| FRS174 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>         |                  |
| FRS176 On 26/01/2024 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS177 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 17.47567           |                   |            |  | 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>         |                  |
| FRS180 On 18/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.27983          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS182 On 27/09/2025 Spot Bond |        |            |           |           | 0.00000            | 101.19182          |                   |            |  | 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>         |                  |
| FRS183 On 04/10/2021 Spot Bond |        |            |           |           | 0.00000            | 130.33495          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS183 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS183</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS184 On 16/11/2023 Spot Bond |        |            |           |           | 0.00000            | 146.78767          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS184 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS184</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS186 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 139.67614          |                   |            |  | 0.00        | 0                | 18,577,30        |
| <b>Total FRS186 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,577,30</b> |
| <b>Total For FRS186</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>18,577,30</b> |
| FRS187 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 157.03242          |                   |            |  | 0.00        | 0                | 97,173,80        |
| <b>Total FRS187 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>97,173,80</b> |
| <b>Total For FRS187</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>97,173,80</b> |
| FRS188 On 23/01/2024 Spot Bond |        |            |           |           | 0.00000            | 129.02467          |                   |            |  | 0.00        | 0                | 32,195,20        |
| <b>Total FRS188 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>32,195,20</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 FRS188</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>32,195,20</b> |
| FRS19 On 19/06/2026 Spot Bond |        |            |           |           | 0.00000            | 22.39213           |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS194 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS194</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS19 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.43141          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS197 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS197</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS19 On 05/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.49247          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS199 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS199</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS20 On 12/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.34401          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS200 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS200</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS20 On 06/08/2025 Spot Bond |        |            |           |           | 0.00000            | 100.13225          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS201 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS201</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS20 On 23/08/2025 Spot Bond |        |            |           |           | 0.00000            | 91.57633           |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS202 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS202</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS20 On 11/09/2020 Spot Bond |        |            |           |           | 0.00000            | 99.96688           |                   |            |  | 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>         |                  |
| FRS20 On 15/03/2021 Spot Bond |        |            |           |           | 0.00000            | 107.14049          |                   |            |  | 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>         |                  |
| FRS20 On 14/10/2025 Spot Bond |        |            |           |           | 0.00000            | 100.86954          |                   |            |  | 0.00        | 0                |                  |
| <b>Total FRS206 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For FRS206</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| FRS20 On 16/11/2020 Spot Bond |        |            |           |           | 0.00000            | 118.47016          |                   |            |  | 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>         |                  |
| FRS20 On 16/11/2020 Spot Bond |        |            |           |           | 0.00000            | 132.35667          |                   |            |  | 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>         |                  |
| FRS20 On 18/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.23842          |                   |            |  | 0.00        | 0                |                  |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 139.79599          |                   |            |  | 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            | 123.50662          |                   |            |  | 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            | 122.75656          |                   |            |  | 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            | 104.97319          |                   |            |  | 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>         |            |
| FRS217 On 30/04/2025 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS217 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS217</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS218 On 08/06/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS218 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS218</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS219 On 12/06/2025 Spot Bond |        |            |           |           | 0.00000            | 105.99292          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS219 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS219</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS220 On 20/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.06162          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS220 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS220</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS221 On 26/06/2025 Spot Bond |        |            |           |           | 0.00000            | 105.29476          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS221 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS221</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FRS222 On 06/07/2022 Spot Bond |        |            |           |           | 0.00000            | 101.77413          |                   |            |  | 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>         |            |
| FRS223 On 14/07/2025 Spot Bond |        |            |           |           | 0.00000            | 106.51677          |                   |            |  | 0.00        | 0                |            |
| <b>Total FRS223 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FRS223</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value       | Contracts Traded     | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|----------------------|----------------------|
| FRS224 On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.33475          |                   |            |                              | 0.00        | 0                    |                      |
| <b>Total FRS224 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS224</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| FRS225 On 21/12/2027 Spot Bond |        |            |           |           | 0.00000            | 100.85506          |                   |            |                              | 0.00        | 0                    |                      |
| <b>Total FRS225 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS225</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| FRS226 On 28/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.43781          |                   |            |                              | 0.00        | 0                    |                      |
| <b>Total FRS226 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS226</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| FRS227 On 31/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.95640          |                   |            |                              | 0.00        | 0                    |                      |
| <b>Total FRS227 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS227</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| FRS228 On 07/08/2025 Spot Bond |        |            |           | 100.00000 | 0.00000            | 105.23320          |                   |            |                              | 0.00        | 0                    |                      |
| <b>Total FRS228 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS228</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| FRS229 On 03/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |                              | 0.00        | 0                    |                      |
| <b>Total FRS229 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS229</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| FRS230 On 14/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.32838          |                   |            |                              | 0.00        | 0                    |                      |
| <b>Total FRS230 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS230</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| FRS231 On 18/08/2025 Spot Bond |        |            |           |           | 0.00000            | 96.81838           |                   |            |                              | 0.00        | 0                    |                      |
| <b>Total FRS231 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS231</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| FRS232 On 19/08/2025 Spot Bond |        |            |           |           | 0.00000            | 98.01921           |                   |            |                              | 0.00        | 0                    |                      |
| <b>Total FRS232 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS232</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| FRS233 On 25/08/2025 Spot Bond |        |            |           |           | 0.00000            | 97.39868           |                   |            |                              | 0.00        | 0                    |                      |
| <b>Total FRS233 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS233</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| FRS235 On 31/03/2032 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |                              | 0.00        | 0                    |                      |
| <b>Total FRS235 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For FRS235</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b> | <b>0</b>             |                      |
| FRS236 On 04/03/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 610,514,650,000,000.00       |             | 6,105,146,500        | 6,105,146,500        |
| <b>Total FRS236 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>10,514,650,000,000.00</b> |             | <b>6,105,146,500</b> | <b>6,105,146,500</b> |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value                 | Contracts Traded | Opt Intere    |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|---------------|
| <b>Total For FRS236</b>       |        |            |           |           |                    |                    |                   |            |  | 10,514,650,000,000.00 | 6,105,146,500    | 6,105,146,500 |
| FRS36 On 07/12/2023 Spot Bond |        |            | 2.61000   | 2.61000   | 2.61000            | 306.36850          |                   |            |  | 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 |        |            | 2.50000   | 307.59311 | 2.50000            | 307.36924          |                   |            |  | 0.00                  | 0                |               |
| <b>Total FRS37 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| <b>Total For FRS37</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| FRS43 On 07/12/2023 Spot Bond |        |            | 3.22000   | 3.22000   | 3.22000            | 300.89055          |                   |            |  | 0.00                  | 0                |               |
| <b>Total FRS43 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| <b>Total For FRS43</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| FRS46 On 31/01/2022 Spot Bond |        |            | 1.80000   | 165.92669 | 1.80000            | 165.81546          |                   |            |  | 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            | 100.63054          |                   |            |  | 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 |        |            | 1.50000   | 166.60776 | 1.50000            | 166.50011          |                   |            |  | 0.00                  | 0                |               |
| <b>Total FRS51 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| <b>Total For FRS51</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| FRS62 On 04/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.49259          |                   |            |  | 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 |        |            | 5.16000   | 90.31614  | 5.16000            | 90.23129           |                   |            |  | 0.00                  | 0                |               |
| <b>Total FRS64 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| <b>Total For FRS64</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| FRS81 On 30/10/2042 Spot Bond |        |            | 4.68000   | 67.51372  | 4.68000            | 98.43822           |                   |            |  | 0.00                  | 0                |               |
| <b>Total FRS81 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| <b>Total For FRS81</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| FRS85 On 31/01/2025 Spot Bond |        |            | 3.43000   | 3.43000   | 3.43000            | 139.05129          |                   |            |  | 0.00                  | 0                |               |
| <b>Total FRS85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| <b>Total For FRS85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| FRS87 On 31/01/2025 Spot Bond |        |            | 3.71000   | 3.71000   | 3.71000            | 137.44514          |                   |            |  | 0.00                  | 0                |               |
| <b>Total FRS87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| <b>Total For FRS87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>           | <b>0</b>         |               |
| FRS90 On 07/12/2023 Spot Bond |        |            | 3.41000   | 3.41000   | 3.41000            | 299.20878          |                   |            |  | 0.00                  | 0                |               |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <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 |        |            | 3.94000   | 104.10529 | 3.94000            | 104.07168          |                   |            |  | 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 |        |            | 5.07000   | 5.07000   | 5.07000            | 106.27792          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRX23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRX23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRX24 On 10/12/2024 Spot Bond |        |            | 6.22500   | 119.28901 | 6.22500            | 119.22909          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRX24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRX24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRX25 On 26/07/2025 Spot Bond |        |            | 6.43000   | 114.85223 | 6.43000            | 114.79299          |                   |            |  | 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 |        |            | 7.06000   | 115.98957 | 7.06000            | 115.92361          |                   |            |  | 0.00        | 0                | 500,000,0€        |
| <b>Total FRX26 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,0€</b> |
| <b>Total For FRX26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>500,000,0€</b> |
| FRX27 On 07/03/2027 Spot Bond |        |            | 7.18000   | 115.41808 | 7.18000            | 115.35173          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRX27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRX27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRX28 On 26/07/2028 Spot Bond |        |            | 7.64000   | 115.65140 | 7.64000            | 115.58073          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRX28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRX28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRX30 On 31/01/2030 Spot Bond |        |            | 8.50000   | 108.96978 | 8.50000            | 108.89585          |                   |            |  | 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 |        |            | 9.12500   | 102.92268 | 9.12500            | 102.84783          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRX31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRX31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRX32 On 31/03/2032 Spot Bond |        |            | 9.32500   | 112.93347 | 9.32500            | 112.84913          |                   |            |  | 0.00        | 0                |                   |
| <b>Total FRX32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For FRX32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| FRX45 On 14/04/2045 Spot Bond |        |            | 11.21500  | 76.46340  | 11.21500           | 76.39505           |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| FS3A5L 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>         |            |
| FS3B1L 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>         |            |
| FS3C1L 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>         |            |
| <b>Total For FS3C1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS3D1L 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>         |            |
| FS4A4L 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>         |            |
| FS4A5L 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>         |            |
| FS4B1L 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>         |            |
| FS4C1L 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>         |            |
| FS4D1L 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>         |            |
| FS5A3L 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>         |            |
| FS5A4L 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>         |            |
| FS5A5L 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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                |            |
| <b>Total FS5D1U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For FS5D1U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| FS5E1 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            | 99.66608           |                   |            |  | 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            | 99.70251           |                   |            |  | 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            | 100.19896          |                   |            |  | 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>         |            |
| FS6C1 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>         |            |
| FS6D1 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>         |            |
| FS6E1 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            | 100.17739          |                   |            |  | 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            | 100.18877          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.19568          |                   |            |  | 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            | 100.19771          |                   |            |  | 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>         |            |
| GBL03 On 16/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.64512          |                   |            |  | 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            | 100.24181          |                   |            |  | 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            | 99.87261           |                   |            |  | 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            | 100.12863          |                   |            |  | 0.00        | 0                |            |
| <b>Total GH5A11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GH5A11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GH5A2 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 98.06299           |                   |            |  | 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            | 100.13337          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GH5B1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.14194          |                   |            |  | 0.00        | 0                |            |
| <b>Total GH5B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GH5B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GH5C1 On 25/11/2026 Spot Bond |        |            |           |           | 0.00000            | 100.20053          |                   |            |  | 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>         |            |
| <b>Total For GRB07U</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>         |            |



| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value       | Contracts Traded  | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------|-------------------|-------------------|
| <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                 |                   |
| <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 |        |            | 4.18900   | 104.33588 | 4.18900            | 104.24574          |                   |            | 83,780,000,000.00        |             | 20,000,000        | 10,000,000        |
| <b>Total GRL35 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>83,780,000,000.00</b> |             | <b>20,000,000</b> | <b>10,000,000</b> |
| <b>Total For GRL35</b>        |        |            |           |           |                    |                    |                   |            | <b>83,780,000,000.00</b> |             | <b>20,000,000</b> | <b>10,000,000</b> |
| GRT07 On 21/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.93554          |                   |            |                          | 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            | 100.40333          |                   |            |                          | 0.00        | 0                 |                   |
| <b>Total GRT11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For GRT11</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b> | <b>0</b>          |                   |
| GRT14 On 15/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.98621          |                   |            |                          | 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            | 101.00592          |                   |            |                          | 0.00        | 0                 |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total GRT16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT17 On 17/10/2023 Spot Bond |        |            | 5.64000   | 116.65274 | 5.64000            | 116.59956          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT19 On 14/03/2022 Spot Bond |        |            |           |           | 0.00000            | 99.86254           |                   |            |  | 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            | 101.99678          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT21 On 03/04/2024 Spot Bond |        |            | 8.78000   | 107.19193 | 8.78000            | 107.11647          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT22 On 16/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.77340          |                   |            |  | 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            | 102.01709          |                   |            |  | 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            | 99.93561           |                   |            |  | 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            | 100.28619          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT25G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT25G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT26 On 09/03/2028 Spot Bond |        |            |           |           | 0.00000            | 100.79654          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT26G SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT26G</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT27 On 28/09/2023 Spot Bond |        |            |           |           | 0.00000            | 99.24632           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT27 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT27</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT28 On 10/12/2021 Spot Bond |        |            |           |           | 0.00000            | 99.92751           |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| GRT29 On 10/12/2023 Spot Bond |        |            |           |           | 0.00000            | 99.92421           |                   |            |  | 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            | 96.14869           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT31 On 28/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.09234          |                   |            |  | 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            | 99.40019           |                   |            |  | 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            | 97.66566           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT33 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT33</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT34 On 18/04/2029 Spot Bond |        |            |           |           | 0.00000            | 98.08726           |                   |            |  | 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            | 98.49097           |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT36 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT36</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT38 On 31/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.02721          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT38 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For GRT38</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT39 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.53861          |                   |            |  | 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            | 98.95116           |                   |            |  | 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            | 100.38619          |                   |            |  | 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            | 100.20872          |                   |            |  | 0.00        | 0                |            |
| <b>Total GRT42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For GRT42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| GRT43 On 24/03/2025 Spot Bond |        |            |           |           | 0.00000            | 101.09784          |                   |            |  | 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            | 101.13721          |                   |            |  | 0.00        | 0                |            |
| <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            | 101.21767          |                   |            |  | 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            | 101.15885          |                   |            |  | 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            | 100.12921          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T2 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 101.03980          |                   |            |  | 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            | 100.66398          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| H10T4 On 23/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.18522          |                   |            |  | 0.00        | 0                |            |
| <b>Total H10T4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For H10T4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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>         |            |
| HC5T4 On 31/05/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.05437          |                   |            |  | 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>         |            |
| HILB07 On 11/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.00437          |                   |            |  | 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            | 98.92913           |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB09 On 29/03/2025 Spot Bond |        |            |           |           | 0.00000            | 99.22279           |                   |            |  | 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            | 101.31651          |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB11 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.59774          |                   |            |  | 0.00        | 0                |            |
| <b>Total HILB11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For HILB11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| HILB12 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.42764          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| HILB13 On 11/12/2021 Spot Bond |        |            |           |           | 0.00000            | 99.89710           |                   |            |  | 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>         |                     |
| <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  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 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            | 101.09384          |                   |            |  | 0.00        | 0                |                     |
| <b>Total HPF11 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For HPF11</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| HPF12 On 31/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.03070          |                   |            |  | 0.00        | 0                |                     |
| <b>Total HPF12 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For HPF12</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| HPF13 On 30/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.01274          |                   |            |  | 0.00        | 0                |                     |
| <b>Total HPF13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For HPF13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| HWAY2 On 07/12/2023 Spot Bond  |        |            | 3.07000   | 302.46050 | 3.07000            | 302.22640          |                   |            |  | 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  |        |            | 3.31000   | 3.31000   | 3.31000            | 305.42582          |                   |            |  | 0.00        | 0                |                     |
| <b>Total HWAY24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For HWAY24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| HWAY3 On 28/08/2030 Spot Bond  |        |            | 10.12000  | 107.15871 | 10.12000           | 101.70970          |                   |            |  | 0.00        | 0                |                     |
| <b>Total HWAY30 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For HWAY30</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| HWAY3 On 28/02/2033 Spot Bond  |        |            | 5.15000   | 73.58473  | 5.15000            | 90.95337           |                   |            |  | 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  |        |            | 11.73000  | 84.12840  | 11.73000           | 84.05027           |                   |            |  | 0.00        | 0                | 4,350,000,00        |
| <b>Total HWAY34 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>4,350,000,00</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 HWAY34</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>4,350,000,00</b>  |
| HWAY3 On 31/07/2034 Spot Bond |        |            | 100.00000 | 10.05908  | 100.00000          | 9.99281            |                   |                              |  | 0.00                  | 0                     |                      |
| <b>Total HWAY34/R208 SPOT</b> |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| <b>Total For HWAY34/R208</b>  |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              |                      |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 11.77000  | 83.42015  | 11.77000           | 83.34242           |                   |                              |  | 0.00                  | 0                     | 5,020,000,00         |
| <b>Total HWAY35 SPOT</b>      |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>5,020,000,00</b>  |
| <b>Total For HWAY35</b>       |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>           | <b>0</b>              | <b>5,020,000,00</b>  |
| HWAY3 On 31/07/2035 Spot Bond |        |            | 100.00000 | 10.05844  | 100.00000          | 9.99217            |                   |                              |  | 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            | 101.00312          |                   |                              |  | 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            | 100.78093          |                   |                              |  | 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            | 100.09333          |                   |                              |  | 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  | 108.64800 | 10.00000           | 108.56100          |                   |                              |  | 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 |        |            | 2.75500   | 143.11937 | 2.86000            | 142.38784          |                   | 195,380,743,000,000.00       |  | 70,918,600,000        | 343,864,367,60        |                      |
| <b>Total I2025 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>15,380,743,000,000.00</b> |  | <b>70,918,600,000</b> | <b>343,864,367,60</b> |                      |
| <b>Total For I2025</b>        |        |            |           |           |                    |                    |                   | <b>15,380,743,000,000.00</b> |  | <b>70,918,600,000</b> | <b>343,864,367,60</b> |                      |
| I2029 On 31/03/2029 Spot Bond |        |            | 3.71900   | 103.03007 | 3.71900            | 102.94495          |                   | 48,156,215,300,000.00        |  | 12,948,700,000        | 187,138,400,00        |                      |
| <b>Total I2029 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>18,156,215,300,000.00</b> |  | <b>12,948,700,000</b> | <b>187,138,400,00</b> |                      |
| <b>Total For I2029</b>        |        |            |           |           |                    |                    |                   | <b>18,156,215,300,000.00</b> |  | <b>12,948,700,000</b> | <b>187,138,400,00</b> |                      |
| I2033 On 28/02/2033 Spot Bond |        |            | 4.32000   | 96.29868  | 4.32000            | 96.21411           |                   | 5,184,000,000,000.00         |  | 1,200,000,000         | 131,567,779,40        |                      |
| <b>Total I2033 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>5,184,000,000,000.00</b>  |  | <b>1,200,000,000</b>  | <b>131,567,779,40</b> |                      |
| <b>Total For I2033</b>        |        |            |           |           |                    |                    |                   | <b>5,184,000,000,000.00</b>  |  | <b>1,200,000,000</b>  | <b>131,567,779,40</b> |                      |
| I2038 On 31/01/2038 Spot Bond |        |            | 4.51000   | 107.87178 | 4.56000            | 107.04996          |                   | 27,554,078,329,360.00        |  | 6,109,551,736         | 280,454,940,60        |                      |
| <b>Total I2038 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>27,554,078,329,360.00</b> |  | <b>6,109,551,736</b>  | <b>280,454,940,60</b> |                      |
| <b>Total For I2038</b>        |        |            |           |           |                    |                    |                   | <b>27,554,078,329,360.00</b> |  | <b>6,109,551,736</b>  | <b>280,454,940,60</b> |                      |
| I2046 On 31/03/2046 Spot Bond |        |            | 4.58000   | 97.17308  | 4.58000            | 97.08608           |                   | 119,848,066,000,000.00       |  | 26,167,700,000        | 160,519,300,00        |                      |

| 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 I2046 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>19,848,066,000,000.00</b> | <b>26,167,700,000</b> | <b>160,519,300,00</b> |
| <b>Total For I2046</b>         |        |            |           |           |                    |                    |                   |            |  | <b>19,848,066,000,000.00</b> | <b>26,167,700,000</b> | <b>160,519,300,00</b> |
| I2050 On 31/12/2050 Spot Bond  |        |            | 4.58000   | 98.01630  | 4.59500            | 97.65748           |                   |            |  | 280,647,369,607,900.00       | 61,276,718,255        | 228,533,941,85        |
| <b>Total I2050 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>10,647,369,607,900.00</b> | <b>61,276,718,255</b> | <b>228,533,941,85</b> |
| <b>Total For I2050</b>         |        |            |           |           |                    |                    |                   |            |  | <b>10,647,369,607,900.00</b> | <b>61,276,718,255</b> | <b>228,533,941,85</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 |        |            | 5.45500   | 5.45500   | 5.45500            | 108.39256          |                   |            |  | 0.00                         | 0                     |                       |
| <b>Total IBL101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |
| <b>Total For IBL101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>                  | <b>0</b>              |                       |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IBL102 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 101.09705          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL109 On 07/12/2023 Spot Bond |        |            | 3.07000   | 302.46050 | 3.07000            | 302.22640          |                   |            |  | 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            | 99.97742           |                   |            |  | 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            | 100.17850          |                   |            |  | 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            | 100.40259          |                   |            |  | 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            | 100.18720          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL115 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL115</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL119 On 16/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.24011          |                   |            |  | 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            | 100.78411          |                   |            |  | 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            | 100.65278          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL123 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL123</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL124 On 14/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.27953          |                   |            |  | 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            | 100.81305          |                   |            |  | 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            | 100.21744          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL129 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IBL129</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL130 On 22/07/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84057          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL130 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL130</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL132 On 12/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.32840          |                   |            |  | 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            | 99.78098           |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL133 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL133</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL134 On 17/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.74142          |                   |            |  | 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            | 100.15701          |                   |            |  | 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            | 100.14662          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL136 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL136</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL137 On 21/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.34942          |                   |            |  | 0.00        | 0                |            |
| <b>Total IBL137 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IBL137</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IBL138 On 21/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.29537          |                   |            |  | 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            | 100.25673          |                   |            |  | 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 20/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.19061          |                   |            |  | 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            | 100.18957          |                   |            |  | 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            | 99.91760           |                   |            |  | 0.00        | 0                |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value             | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------------|------------------|------------|
| <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            | 101.19318          |                   |            |                          | 0.00              | 0                |            |
| <b>Total IBL145 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| <b>Total For IBL145</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| IBL147 On 03/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.05421          |                   |            |                          | 0.00              | 0                |            |
| <b>Total IBL147 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| <b>Total For IBL147</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| IBL148 On 25/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.11808          |                   |            |                          | 0.00              | 0                |            |
| <b>Total IBL148 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| <b>Total For IBL148</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| IBL149 On 25/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.12349          |                   |            |                          | 0.00              | 0                |            |
| <b>Total IBL149 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| <b>Total For IBL149</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| IBL150 On 26/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.17553          |                   |            |                          | 0.00              | 0                |            |
| <b>Total IBL150 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| <b>Total For IBL150</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| IBL36 On 31/01/2022 Spot Bond   |        |            | 1.53000   | 1.53000   | 1.53000            | 166.43148          |                   |            |                          | 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  | 108.64800 | 10.00000           | 108.56100          |                   |            |                          | 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>         |            |
| IBL60 On 17/02/2024 Spot Bond   |        |            | 6.10000   | 113.30691 | 6.10000            | 113.25143          |                   |            |                          | 0.00              | 0                |            |
| <b>Total IBL60 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| <b>Total For IBL60</b>          |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| IBL65 On 29/07/2021 Spot Bond   |        |            |           |           | 0.00000            | 100.90333          |                   |            |                          | 0.00              | 0                |            |
| <b>Total IBL65 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| <b>Total For IBL65</b>          |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>       | <b>0</b>         |            |
| IBL67 On 31/01/2022 Spot Bond   |        |            | 1.65000   | 166.26676 | 1.65000            | 166.15730          |                   |            | 29,040,000,000.00        | 17,600,000        | 4,400,000        |            |
| <b>Total IBL67 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>29,040,000,000.00</b> | <b>17,600,000</b> | <b>4,400,000</b> |            |
| <b>Total For IBL67</b>          |        |            |           |           |                    |                    |                   |            | <b>29,040,000,000.00</b> | <b>17,600,000</b> | <b>4,400,000</b> |            |
| IBL77 On 25/11/2020 Spot Bond   |        |            |           |           | 0.00000            | 100.31779          |                   |            |                          | 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>         |            |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| IBL78 On 25/11/2022 Spot Bond   |        |            | 5.94000   | 111.22723 | 5.94000            | 111.17416          |                   |            |  | 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            | 100.73711          |                   |            |  | 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   |        |            | 5.38000   | 106.42309 | 5.38000            | 106.37704          |                   |            |  | 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 | 63.94158  | 100.00000          | 63.52027           |                   |            |  | 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            | 100.14215          |                   |            |  | 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            | 100.60555          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IBL95 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IBL95</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IBL98 On 03/10/2023 Spot Bond   |        |            |           |           | 0.00000            | 102.45011          |                   |            |  | 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                |                   |
| <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 | 9.66795   | 100.00000          | 9.60426            |                   |            |  | 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>         |                   |
| IDCG03 On 22/10/2020 Spot Bond  |        |            | 5.34000   | 103.48868 | 5.34000            | 103.44357          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG06 On 24/11/2024 Spot Bond  |        |            | 7.98000   | 108.25201 | 7.98000            | 108.18298          |                   |            |  | 0.00        | 0                | 882,995,40        |
| <b>Total IDCG06 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>882,995,40</b> |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <b>Total For IDCG06</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>882,995,40</b> |
| IDCG07 On 13/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.41064          |                   |            |  | 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 |        |            | 10.11500  | 110.60917 | 10.11500           | 110.73243          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG08 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG08</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG10 On 05/12/2021 Spot Bond |        |            |           |           | 0.00000            | 99.95849           |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG11 On 05/12/2026 Spot Bond |        |            | 8.60000   | 113.20438 | 8.60000            | 113.12628          |                   |            |  | 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            | 100.56462          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG12 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG12</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG13 On 26/04/2023 Spot Bond |        |            |           |           | 0.00000            | 98.98319           |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG14 On 12/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.30034          |                   |            |  | 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            | 98.88461           |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG16 On 12/11/2025 Spot Bond |        |            |           |           | 0.00000            | 98.38436           |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG16 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG16</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG17 On 08/02/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35402          |                   |            |  | 0.00        | 0                |                   |
| <b>Total IDCG17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For IDCG17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| IDCG18 On 12/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.22161          |                   |            |  | 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            | 99.41829           |                   |            |  | 0.00        | 0                |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IDCG19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG20 On 18/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.07725          |                   |            |  | 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            | 101.14119          |                   |            |  | 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            | 99.35061           |                   |            |  | 0.00        | 0                |            |
| <b>Total IDCG22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IDCG22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IDCG23 On 29/01/2027 Spot Bond |        |            |           |           | 0.00000            | 100.60279          |                   |            |  | 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            | 101.26085          |                   |            |  | 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 | 8.67871   | 100.00000          | 8.62121            |                   |            |  | 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>         |            |
| <b>Total For IDCP3U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IFC01 On 10/12/2024 Spot Bond  |        |            | 7.48000   | 106.55083 | 7.48000            | 106.48671          |                   |            |  | 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  |        |            | 5.19500   | 105.57352 | 5.19500            | 105.52915          |                   |            |  | 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>         |            |

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

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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>         |            |
| 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>         |            |
| 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>         |            |
| 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>         |            |
| IN454U On 21/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IN454U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IN454U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| ING196 On 30/06/2027 Spot Bond |        |            |           |           | 0.00000            | 66.84659           |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-------------------|
| <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  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 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            | 100.04495          |                   |            |  | 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            | 100.57694          |                   |            |  | 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            | 101.35587          |                   |            |  | 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            | 92.17842           |                   |            |  | 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            | 100.81749          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total INLV01 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For INLV01</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| INLV02 On 20/10/2020 Spot Bond |        |            |           |           | 0.00000            | 101.20552          |                   |            |  | 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            | 101.10548          |                   |            |  | 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 |        |            | 6.64000   | 103.43090 | 6.64000            | 103.37605          |                   |            |  | 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            | 104.84520          |                   |            |  | 0.00        | 1,000,000,000        | 509,255,60        |
| <b>Total INLV05 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>509,255,60</b> |
| <b>Total For INLV05</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>1,000,000,000</b> | <b>509,255,60</b> |
| IPC31U On 06/02/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                    |                   |
| <b>Total IPC31U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |
| <b>Total For IPC31U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                   |

| Contract Details                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| IPC32U On 06/08/2021 Spot Bond  |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                |            |
| <b>Total IPC32U SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPC32U</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| IPF01/J On 25/11/2020 Spot Bond |        |            | 10.00000  | 108.64800 | 10.00000           | 108.56100          |                   |            | 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            | 100.00001          |                   |            | 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            | 101.29358          |                   |            | 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            | 101.28377          |                   |            | 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            | 101.14380          |                   |            | 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            | 101.16402          |                   |            | 0.00        | 0                |            |
| <b>Total IPF18 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF18</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| IPF19 On 22/12/2022 Spot Bond   |        |            |           |           | 0.00000            | 101.18423          |                   |            | 0.00        | 0                |            |
| <b>Total IPF19 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF19</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| IPF21 On 17/03/2022 Spot Bond   |        |            |           |           | 0.00000            | 100.67968          |                   |            | 0.00        | 0                |            |
| <b>Total IPF21 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF21</b>          |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| IPF22 On 14/06/2022 Spot Bond   |        |            |           |           | 0.00000            | 101.28936          |                   |            | 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            | 100.46794          |                   |            | 0.00        | 0                |            |
| <b>Total IPF24 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |

| Contract Details                 | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IPF24</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF25 On 15/10/2023 Spot Bond    |        |            |           |           | 0.00000            | 100.81871          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF25 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF25</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF26 On 07/11/2023 Spot Bond    |        |            |           |           | 0.00000            | 100.35401          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF26 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF26</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF27 On 07/11/2024 Spot Bond    |        |            |           |           | 0.00000            | 100.36032          |                   |            |  | 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            | 101.10236          |                   |            |  | 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            | 99.31000           |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF31 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF31</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF32 On 01/07/2026 Spot Bond    |        |            |           |           | 0.00000            | 101.05394          |                   |            |  | 0.00        | 0                |            |
| <b>Total IPF32 SPOT</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IPF32</b>           |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IPF33 On 12/12/2024 Spot Bond    |        |            |           |           | 0.00000            | 101.32503          |                   |            |  | 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/JIF 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/F On 31/01/2022 Spot Bond  |        |            | 2.75000   | 100.28243 | 2.75000            | 100.26011          |                   |            |  | 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    |        |            | 6.93000   | 153.84924 | 6.93000            | 153.68273          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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            | 100.84085          |                   |            |  | 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 |        |            | 6.64000   | 103.28507 | 6.64000            | 103.23030          |                   |            |  | 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            | 103.28187          |                   |            |  | 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            | 103.04749          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV036 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV036</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV038 On 23/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.65806          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV038 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV038</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV039 On 31/01/2022 Spot Bond |        |            | 3.75000   | 3.75000   | 3.75000            | 161.45791          |                   |            |  | 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            | 102.81216          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV041 On 29/09/2021 Spot Bond |        |            | 7.46000   | 109.77294 | 7.46000            | 109.70742          |                   |            |  | 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            | 103.20135          |                   |            |  | 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 |        |            | 7.47500   | 7.47500   | 7.47500            | 109.29337          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV044 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78215          |                   |            |  | 0.00        | 0                |            |
| <b>Total IV044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IV044</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                    | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------------|-------------------|
| IV045 On 31/01/2022 Spot Bond  |        |            | 2.45000   | 164.46411 | 2.45000            | 164.34523          |                   |            | 98,000,000,000.00        | 40,000,000        | 20,000,000        |
| <b>Total IV045 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>98,000,000,000.00</b> | <b>40,000,000</b> | <b>20,000,000</b> |
| <b>Total For IV045</b>         |        |            |           |           |                    |                    |                   |            | <b>98,000,000,000.00</b> | <b>40,000,000</b> | <b>20,000,000</b> |
| IV046 On 21/06/2022 Spot Bond  |        |            |           |           | 0.00000            | 102.27616          |                   |            | 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            | 100.21705          |                   |            | 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                 |                   |
| <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>          |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IV171U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IV19A On 31/03/2028 Spot Bond  |        |            | 5.63000   | 167.42449 | 5.63000            | 167.26056          |                   |            |  | 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  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 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            | 101.06685          |                   |            |  | 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 |        |            | 10.64000  | 100.06659 | 10.64000           | 99.98206           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC040 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC040</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC094 On 06/12/2021 Spot Bond |        |            | 5.95500   | 108.46050 | 5.95500            | 108.40834          |                   |            |  | 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            | 101.17495          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC097 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC097</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC103 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.20236          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC107 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.18409          |                   |            |  | 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            | 100.91441          |                   |            |  | 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 |        |            | 5.60500   | 105.74479 | 5.60500            | 105.69714          |                   |            |  | 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            | 101.38902          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC114 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC114</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC116 On 16/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.31086          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total IVC116 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC116</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC135 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.01600          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC135 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC135</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC136 On 22/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.87473          |                   |            |  | 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            | 100.06330          |                   |            |  | 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            | 99.16457           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC140 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC140</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC144 On 03/12/2021 Spot Bond |        |            |           |           | 0.00000            | 100.01385          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC144 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC144</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC145 On 06/12/2020 Spot Bond |        |            |           |           | 0.00000            | 99.96112           |                   |            |  | 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            | 100.01295          |                   |            |  | 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            | 101.12229          |                   |            |  | 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            | 100.52131          |                   |            |  | 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            | 100.46142          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC149 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC149</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC152 On 15/12/2024 Spot Bond |        |            |           |           | 0.00000            | 101.72219          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC152 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC152</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| IVC153 On 03/04/2024 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC154 On 05/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42326          |                   |            |  | 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            | 100.67976          |                   |            |  | 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            | 101.04330          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC163 On 17/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.30545          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC163 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC163</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC165 On 20/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.04644          |                   |            |  | 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            | 101.03530          |                   |            |  | 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            | 100.19410          |                   |            |  | 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            | 100.21845          |                   |            |  | 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>         |            |
| IVC173 On 17/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.90127          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC173 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC173</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC174 On 19/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.22617          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC174 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For IVC174</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC176 On 05/06/2023 Spot Bond |        |            |           |           | 0.00000            | 99.95778           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC176 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC176</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC177 On 29/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.01954          |                   |            |  | 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            | 100.99912          |                   |            |  | 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>         |            |
| IVC179 On 23/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.56622          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC179 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC179</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC180 On 23/03/2021 Spot Bond |        |            |           |           | 0.00000            | 100.40120          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC180 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC180</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC181 On 11/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.32940          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC181 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC181</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVC182 On 12/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.32846          |                   |            |  | 0.00        | 0                |            |
| <b>Total IVC182 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVC182</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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>         |            |
| 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                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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>         |            |
| 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>         |            |
| IVZ009 On 03/09/2020 Spot Bond |        |            | 3.90000   | 3.90000   | 3.90000            | 3.90000            |                   |            |  | 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 |        |            | 3.90000   | 3.90000   | 3.90000            | 99.82933           |                   |            |  | 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 |        |            | 3.90000   | 3.90000   | 3.90000            | 99.53206           |                   |            |  | 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>         |            |
| IVZ012 On 22/10/2020 Spot Bond |        |            | 3.90000   | 3.90000   | 3.90000            | 99.45802           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ012 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ012</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ013 On 29/10/2020 Spot Bond |        |            | 3.90000   | 3.90000   | 3.90000            | 99.38409           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ013 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ013</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ014 On 05/11/2020 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 99.30149           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ014 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ014</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| IVZ015 On 12/11/2020 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 99.22685           |                   |            |  | 0.00        | 0                |            |
| <b>Total IVZ015 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For IVZ015</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   | Value                | Contracts Traded     | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|------------|
| IVZ016 On 19/11/2020 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 99.15232           |                   |                              | 0.00                 | 0                    |            |
| <b>Total IVZ016 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For IVZ016</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| IVZ017 On 26/11/2020 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 99.07790           |                   |                              | 0.00                 | 0                    |            |
| <b>Total IVZ017 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For IVZ017</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| IVZ018 On 03/12/2020 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 99.00359           |                   |                              | 0.00                 | 0                    |            |
| <b>Total IVZ018 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For IVZ018</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| IVZ019 On 07/12/2020 Spot Bond |        |            | 3.95000   | 3.95000   | 3.95000            | 98.96118           |                   |                              | 0.00                 | 0                    |            |
| <b>Total IVZ019 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For IVZ019</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| IVZ020 On 11/12/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |                              | 0.00                 | 0                    |            |
| <b>Total IVZ020 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For IVZ020</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            | 101.47622          |                   |                              | 0.00                 | 0                    |            |
| <b>Total JPM002 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| <b>Total For JPM002</b>        |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |
| KAP006 On 29/06/2021 Spot Bond |        |            |           |           | 0.00000            | 101.16581          |                   |                              | 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 |        |            | 6.94000   | 107.25434 | 6.94000            | 107.19437          |                   | 27,760,000,000,000.00        | 4,000,000,000        | 1,000,000,000        |            |
| <b>Total KAP007 SPOT</b>       |        |            |           |           |                    |                    |                   | <b>27,760,000,000,000.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |            |
| <b>Total For KAP007</b>        |        |            |           |           |                    |                    |                   | <b>27,760,000,000,000.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |            |
| KAP010 On 15/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.29980          |                   |                              | 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            | 100.01641          |                   |                              | 0.00                 | 0                    |            |
| <b>Total KAP012 SPOT</b>       |        |            |           |           |                    |                    |                   |                              | <b>0.00</b>          | <b>0</b>             |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For KAP012</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KAP01 On 24/05/2022 Spot Bond |        |            |           |           | 0.00000            | 97.41391           |                   |            |  | 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>         |            |
| KAP01 On 19/07/2024 Spot Bond |        |            |           |           | 0.00000            | 100.72649          |                   |            |  | 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>         |            |
| KAP01 On 01/11/2024 Spot Bond |        |            |           |           | 0.00000            | 97.24091           |                   |            |  | 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>         |            |
| KAP01 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.10222          |                   |            |  | 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>         |            |
| KAP11 On 24/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.31089          |                   |            |  | 0.00        | 0                |            |
| <b>Total KAP11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KAP11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| KW01 On 31/10/2027 Spot Bond  |        |            | 8.57000   | 130.68580 | 8.57000            | 130.59643          |                   |            |  | 0.00        | 0                |            |
| <b>Total KW01 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For KW01</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| 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            | 94.95979           |                   |            |  | 0.00        | 0                |            |
| <b>Total LBK15 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LBK15</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| LBK18 On 22/03/2022 Spot Bond |        |            |           |           | 0.00000            | 92.90198           |                   |            |  | 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 |        |            | 6.42000   | 108.68442 | 6.42000            | 108.62815          |                   |            |  | 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>         |            |
| LBK22 On 04/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 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            | 92.55085           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <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 |        |            | 9.44000   | 107.02939 | 9.44000            | 106.94849          |                   |            |  | 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            | 96.69160           |                   |            |  | 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            | 94.63878           |                   |            |  | 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 |        |            | 12.19000  | 95.30198  | 12.19000           | 95.21008           |                   |            |  | 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 |        |            | 9.51000   | 102.89963 | 9.51000            | 102.82130          |                   |            |  | 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            | 93.72845           |                   |            |  | 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            | 91.95117           |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK32 On 08/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.36970          |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK32 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK32</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK33 On 07/12/2025 Spot Bond |        |            |           |           | 0.00000            | 99.42777           |                   |            |  | 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            | 94.59321           |                   |            |  | 0.00        | 0                |                   |
| <b>Total LBK35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For LBK35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| LBK37 On 25/06/2024 Spot Bond |        |            |           |           | 0.00000            | 94.22076           |                   |            |  | 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| LBK38 On 16/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 81.67020           |                   |            |  | 0.00        | 0                |                     |
| <b>Total LBK38 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For LBK38</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| 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>         |                     |
| LGL05 On 12/12/2021 Spot Bond  |        |            |           |           | 0.00000            | 101.26546          |                   |            |  | 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  |        |            | 5.99000   | 112.43482 | 5.99000            | 112.38045          |                   |            |  | 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            | 102.68222          |                   |            |  | 0.00        | 0                |                     |
| <b>Total LGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For LGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| LGL08 On 28/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.56705          |                   |            |  | 0.00        | 0                |                     |
| <b>Total LGL08 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For LGL08</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| LGL09 On 28/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.21672          |                   |            |  | 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            | 99.62702           |                   |            |  | 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                |                     |
| <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>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------|
| <b>Total For LHC18U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| LHC19 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            | 100.56663          |                   |            | 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            | 100.47727          |                   |            | 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            | 100.56019          |                   |            | 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            | 99.94656           |                   |            | 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            | 100.78681          |                   |            | 0.00        | 0                |            |
| <b>Total LOM02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LOM02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| LOM03 On 25/11/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20027          |                   |            | 0.00        | 0                |            |
| <b>Total LOM03 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LOM03</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| LOM04 On 25/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.20575          |                   |            | 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            | 100.20176          |                   |            | 0.00        | 0                |            |
| <b>Total LRFA3 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For LRFA3</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |            |
| LRFB3 On 20/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20988          |                   |            | 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            | 100.21597          |                   |            | 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>         |            |
| MAQ19 On 22/09/2020 Spot Bond |        |            |           |           | 0.00000            | 99.80890           |                   |            | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total MAQ190 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For MAQ190</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 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 100.17394          |                   |            |  | 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            | 100.27884          |                   |            |  | 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            | 100.06457          |                   |            |  | 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            | 100.88566          |                   |            |  | 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            | 100.50641          |                   |            |  | 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            | 100.46499          |                   |            |  | 0.00        | 0                |                      |
| <b>Total MBP038 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For MBP038</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| MBP03 On 23/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.26442          |                   |            |  | 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            | 100.14356          |                   |            |  | 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            | 100.77514          |                   |            |  | 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>         |                      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| MBP04: On 26/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.56835          |                   |            |  | 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            | 100.57547          |                   |            |  | 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            | 100.94516          |                   |            |  | 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            | 100.96346          |                   |            |  | 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            | 99.75478           |                   |            |  | 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            | 100.11346          |                   |            |  | 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            | 100.94518          |                   |            |  | 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            | 100.96348          |                   |            |  | 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            | 100.13676          |                   |            |  | 0.00        | 0                |            |
| <b>Total MBP050 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For MBP050</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| MBP05: On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 99.87930           |                   |            |  | 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>         |            |
| MMIG0: On 17/03/2021 Spot Bond |        |            | 4.76500   | 102.45714 | 4.76500            | 107.44195          |                   |            |  | 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 |        |            | 7.52500   | 7.52500   | 7.52500            | 116.02637          |                   |            |  | 0.00        | 0                |            |
| <b>Total MMIG04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For MMIG04</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MMIG0 On 12/08/2022 Spot Bond |        |            | 5.50000   | 110.44423 | 5.50000            | 110.39539          |                   |            |  | 0.00        | 0                | 1,150,000,00        |
| <b>Total MMIG05 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,150,000,00</b> |
| <b>Total For MMIG05</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,150,000,00</b> |
| MMIG0 On 19/10/2028 Spot Bond |        |            |           |           | 0.00000            | 100.66037          |                   |            |  | 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            | 98.14716           |                   |            |  | 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            | 97.74993           |                   |            |  | 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 |        |            | 8.13000   | 107.83800 | 8.13000            | 107.76758          |                   |            |  | 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>         |                     |
| MTN07 On 13/07/2022 Spot Bond |        |            |           |           | 0.00000            | 99.94316           |                   |            |  | 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            | 100.93098          |                   |            |  | 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            | 100.35231          |                   |            |  | 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            | 99.50444           |                   |            |  | 0.00        | 0                |                     |
| <b>Total MTN10 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MTN10</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MTN11 On 04/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.73775           |                   |            |  | 0.00        | 0                |                     |
| <b>Total MTN11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For MTN11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| MTN12 On 04/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.55962          |                   |            |  | 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            | 97.66961           |                   |            |  | 0.00        | 0                |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <b>Total MTN13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For MTN13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| MTN14 On 10/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34102          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total MTN14 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For MTN14</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| MTN15 On 10/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.35400          |                   |            |  | 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            | 99.19894           |                   |            |  | 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            | 97.97412           |                   |            |  | 0.00        | 0                 |                   |
| <b>Total MTN17 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For MTN17</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| MTN18 On 30/05/2026 Spot Bond |        |            |           |           | 0.00000            | 98.41329           |                   |            |  | 0.00        | 0                 |                   |
| <b>Total MTN18 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For MTN18</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| MTN19 On 07/03/2025 Spot Bond |        |            |           |           | 0.00000            | 99.95890           |                   |            |  | 0.00        | 0                 |                   |
| <b>Total MTN19 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For MTN19</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| MTN20 On 07/09/2026 Spot Bond |        |            |           |           | 0.00000            | 99.71135           |                   |            |  | 0.00        | 0                 |                   |
| <b>Total MTN20 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For MTN20</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| MTN21 On 29/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.34878          |                   |            |  | 0.00        | 40,000,000        | 230,000,00        |
| <b>Total MTN21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>230,000,00</b> |
| <b>Total For MTN21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>230,000,00</b> |
| MTN22 On 29/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.68595          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total MTN22 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For MTN22</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| MTN23 On 29/01/2026 Spot Bond |        |            | 8.08000   | 102.59465 | 8.08000            | 101.63668          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total MTN23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For MTN23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| MTN24 On 29/01/2026 Spot Bond |        |            |           |           | 0.00000            | 100.73607          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total MTN24 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For MTN24</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                              | Value       | Contracts Traded      | Opt Intere            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|-----------------------|-----------------------|
| MTNC2 On 07/09/2020 Spot Bond |        |            |           |           | 0.00000            | 99.96453           |                   |            |                              | 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            | 100.37355          |                   |            |                              | 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          |                   |            | 17,600,000,000,000.00        |             | 176,000,000           | 88,000,000            |
| <b>Total MTNC23 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>17,600,000,000,000.00</b> |             | <b>176,000,000</b>    | <b>88,000,000</b>     |
| <b>Total For MTNC23</b>       |        |            |           |           |                    |                    |                   |            | <b>17,600,000,000,000.00</b> |             | <b>176,000,000</b>    | <b>88,000,000</b>     |
| MWA1L 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>              |                       |
| MWA2L 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>              |                       |
| MWA3L 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>              |                       |
| MWA4L 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            | 100.16448          |                   |            | 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            | 100.16155          |                   |            | 0.00                         |             | 0                     |                       |
| <b>Total MWAR03 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  |             | <b>0</b>              |                       |
| <b>Total For MWAR03</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  |             | <b>0</b>              |                       |
| MWAR( On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.16154          |                   |            | 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>              |                       |
| MWAR( On 22/11/2023 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 MWAR05 SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> |             | <b>60,000,000,000</b> | <b>30,000,000,000</b> |
| <b>Total For MWAR05</b>       |        |            |           |           |                    |                    |                   |            | <b>10,000,000,000,000.00</b> |             | <b>60,000,000,000</b> | <b>30,000,000,000</b> |
| N6C26 On 21/09/2020 Spot Bond |        |            |           |           | 0.00000            | 101.12910          |                   |            | 0.00                         |             | 0                     |                       |
| <b>Total N6C26 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  |             | <b>0</b>              |                       |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For N6C26</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N6D26 On 21/12/2020 Spot Bond |        |            |           |           | 0.00000            | 101.18141          |                   |            |  | 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            | 101.24357          |                   |            |  | 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            | 101.58708          |                   |            |  | 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            | 102.50850          |                   |            |  | 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            | 101.08795          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7B25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7B25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7C25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.38513          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7C25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7C25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7D25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.63771          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7D25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7D25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| N7E25 On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.86997          |                   |            |  | 0.00        | 0                |            |
| <b>Total N7E25 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For N7E25</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NAM01 On 19/11/2022 Spot Bond |        |            | 5.56000   | 107.99335 | 5.56000            | 107.94507          |                   |            |  | 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 |        |            | 6.04000   | 111.54672 | 6.04000            | 111.49263          |                   |            |  | 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 |        |            | 9.01000   | 107.78785 | 9.01000            | 107.71044          |                   |            |  | 0.00        | 0                |            |
| <b>Total NAM04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NAM04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBG01 On 29/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.05610          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                |  | Value             | Contracts Traded  | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--|-------------------|-------------------|------------|
| <b>Total NBG01G SPOT</b>      |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For NBG01G</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>          |            |
| NBG02 On 30/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.69350          |                   |                           |  | 0.00              | 0                 |            |
| <b>Total NBG02G SPOT</b>      |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For NBG02G</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>          |            |
| NBG03 On 30/04/2026 Spot Bond |        |            |           |           | 0.00000            | 100.53903          |                   |                           |  | 0.00              | 0                 |            |
| <b>Total NBG03G SPOT</b>      |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For NBG03G</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>          |            |
| NBG04 On 25/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.66748          |                   |                           |  | 0.00              | 0                 |            |
| <b>Total NBG04G SPOT</b>      |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For NBG04G</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>          |            |
| NBG05 On 25/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.57999          |                   |                           |  | 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 |        |            | 5.15500   | 103.26409 | 5.15500            | 103.22086          |                   |                           |  | 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 |        |            | 5.34000   | 106.47433 | 5.34000            | 106.42861          |                   |                           |  | 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   | 104.37753 | 9.38000            | 104.29957          |                   |                           |  | 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 |        |            | 5.60500   | 117.59898 | 5.60500            | 117.54599          |                   |                           |  | 0.00              | 0                 |            |
| <b>Total NBK13A SPOT</b>      |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>          |            |
| <b>Total For NBK13A</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>       | <b>0</b>          |            |
| NBK14 On 25/06/2021 Spot Bond |        |            | 4.46000   | 105.61080 | 4.46000            | 105.57263          |                   |                           |  | 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 |        |            | 4.90500   | 105.92888 | 4.90500            | 105.88703          |                   |                           |  | 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 |        |            | 6.47000   | 111.93916 | 6.47000            | 111.88107          |                   | 258,800,000,000.00        |  | 40,000,000        | 20,000,000        |            |
| <b>Total NBK16A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>258,800,000,000.00</b> |  | <b>40,000,000</b> | <b>20,000,000</b> |            |
| <b>Total For NBK16A</b>       |        |            |           |           |                    |                    |                   | <b>258,800,000,000.00</b> |  | <b>40,000,000</b> | <b>20,000,000</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          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--|--------------------|------------------|---------------------|
| NBK17/On 22/04/2026 Spot Bond |        |            | 6.90000   | 117.75372 | 6.90000            | 117.68826          |                   |                           |  | 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 |        |            | 5.43500   | 109.42828 | 5.43500            | 109.38019          |                   |                           |  | 0.00               | 0                |                     |
| <b>Total NBK19A SPOT</b>      |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         |                     |
| <b>Total For NBK19A</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         |                     |
| NBK20/On 01/06/2026 Spot Bond |        |            | 6.89000   | 118.95850 | 6.89000            | 118.89247          |                   |                           |  | 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            | 101.29612          |                   |                           |  | 0.00               | 0                |                     |
| <b>Total NBK20B SPOT</b>      |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         |                     |
| <b>Total For NBK20B</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         |                     |
| NBK21/On 21/07/2027 Spot Bond |        |            | 7.50000   | 117.93469 | 7.50000            | 117.86392          |                   | 750,000,000,000.00        |  | 100,000,000        | 50,000,00        |                     |
| <b>Total NBK21A SPOT</b>      |        |            |           |           |                    |                    |                   | <b>750,000,000,000.00</b> |  | <b>100,000,000</b> | <b>50,000,00</b> |                     |
| <b>Total For NBK21A</b>       |        |            |           |           |                    |                    |                   | <b>750,000,000,000.00</b> |  | <b>100,000,000</b> | <b>50,000,00</b> |                     |
| NBK22/On 19/11/2022 Spot Bond |        |            | 5.42000   | 112.53731 | 5.42000            | 112.48826          |                   |                           |  | 0.00               | 0                |                     |
| <b>Total NBK22A SPOT</b>      |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         |                     |
| <b>Total For NBK22A</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         |                     |
| NBK23/On 19/11/2025 Spot Bond |        |            | 6.61500   | 120.86178 | 6.61500            | 120.79768          |                   |                           |  | 0.00               | 0                |                     |
| <b>Total NBK23A SPOT</b>      |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         |                     |
| <b>Total For NBK23A</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         |                     |
| NBK24/On 19/11/2027 Spot Bond |        |            | 7.65500   | 121.17080 | 7.65500            | 121.09662          |                   |                           |  | 0.00               | 0                | 1,000,000,00        |
| <b>Total NBK24A SPOT</b>      |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         | <b>1,000,000,00</b> |
| <b>Total For NBK24A</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         | <b>1,000,000,00</b> |
| NBK24/On 11/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.34414          |                   |                           |  | 0.00               | 0                |                     |
| <b>Total NBK24B SPOT</b>      |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         |                     |
| <b>Total For NBK24B</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         |                     |
| NBK25/On 17/02/2023 Spot Bond |        |            | 5.00000   | 5.00000   | 5.00000            | 113.42134          |                   |                           |  | 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            | 102.88576          |                   |                           |  | 0.00               | 0                |                     |
| <b>Total NBK25B SPOT</b>      |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         |                     |
| <b>Total For NBK25B</b>       |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         |                     |
| NBK26/On 10/05/2023 Spot Bond |        |            | 100.00000 | 24.12788  | 100.00000          | 23.96890           |                   |                           |  | 0.00               | 0                |                     |
| <b>Total NBK26A SPOT</b>      |        |            |           |           |                    |                    |                   |                           |  | <b>0.00</b>        | <b>0</b>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NBK26A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK26I On 22/04/2026 Spot Bond |        |            |           |           | 0.00000            | 103.95957          |                   |            |  | 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>         |            |
| NBK27I On 10/05/2026 Spot Bond |        |            | 7.84000   | 118.54030 | 7.84000            | 118.46601          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK27A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK27A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK28I On 02/08/2023 Spot Bond |        |            | 5.72000   | 112.29181 | 5.72000            | 112.24019          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK28A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK28A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK28I On 19/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.36417          |                   |            |  | 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>         |            |
| NBK29I On 31/07/2026 Spot Bond |        |            | 7.00000   | 117.74440 | 7.00000            | 117.67838          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK29A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK29A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK30I On 20/02/2024 Spot Bond |        |            | 5.56500   | 112.97619 | 5.56500            | 112.92565          |                   |            |  | 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>         |            |
| NBK30I On 18/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.78652          |                   |            |  | 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>         |            |
| NBK31I On 09/11/2023 Spot Bond |        |            | 5.69000   | 113.73525 | 5.69000            | 113.68324          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK31A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK31A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK31I On 17/02/2023 Spot Bond |        |            |           |           | 0.00000            | 100.61107          |                   |            |  | 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            | 100.69308          |                   |            |  | 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            | 102.86896          |                   |            |  | 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            | 102.04059          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| <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            | 100.94524          |                   |            |  | 0.00        | 0                |                  |
| <b>Total NBK38B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBK38B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| NBK4 On 28/10/2024 Spot Bond   |        |            | 9.80500   | 9.80500   | 9.80500            | 67.84504           |                   |            |  | 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            | 104.04789          |                   |            |  | 0.00        | 0                |                  |
| <b>Total NBK40B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBK40B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| NBK42I On 21/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81182          |                   |            |  | 0.00        | 0                |                  |
| <b>Total NBK42B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBK42B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| NBK43I On 20/02/2024 Spot Bond |        |            |           |           | 0.00000            | 101.94081          |                   |            |  | 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            | 100.49627          |                   |            |  | 0.00        | 0                |                  |
| <b>Total NBK44B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBK44B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| NBK45I On 15/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.09286          |                   |            |  | 0.00        | 0                |                  |
| <b>Total NBK45B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBK45B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| NBK46I On 15/08/2025 Spot Bond |        |            |           |           | 0.00000            | 101.32085          |                   |            |  | 0.00        | 0                |                  |
| <b>Total NBK46B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBK46B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| NBK47I On 15/02/2028 Spot Bond |        |            |           |           | 0.00000            | 102.87801          |                   |            |  | 0.00        | 0                |                  |
| <b>Total NBK47B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NBK47B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| NBK48I On 09/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.45794          |                   |            |  | 0.00        | 0                | 50,000,00        |
| <b>Total NBK48B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,00</b> |
| <b>Total For NBK48B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>50,000,00</b> |
| NBK49I On 09/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.91567          |                   |            |  | 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>         |                  |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NBK50I On 09/11/2025 Spot Bond |        |            |           |           | 0.00000            | 99.19637           |                   |            |  | 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            | 100.71395          |                   |            |  | 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            | 99.08965           |                   |            |  | 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            | 99.90926           |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK53B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK53B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBK54I On 21/02/2029 Spot Bond |        |            |           |           | 0.00000            | 100.19620          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBK54B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBK54B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB5 On 01/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.75654          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB5 On 01/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.45981          |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB5 On 01/08/2026 Spot Bond  |        |            |           |           | 0.00000            | 99.64630           |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB5 On 01/08/2029 Spot Bond  |        |            |           |           | 0.00000            | 99.83078           |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NBKB58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NBKB5 On 24/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.75589           |                   |            |  | 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            | 99.40448           |                   |            |  | 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            | 99.05197           |                   |            |  | 0.00        | 0                |            |
| <b>Total NBKB61 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NBKB61</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.22348          |                   |            |  | 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  |        |            | 8.97500   | 109.95533 | 8.97500            | 109.87665          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN83 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN83</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.21337          |                   |            |  | 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  |        |            | 9.01000   | 109.26410 | 9.01000            | 109.18563          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN85 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN85</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN8 On 20/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.22348          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN87 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN87</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.23955          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN90 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN90</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.25976          |                   |            |  | 0.00        | 0                |            |
| <b>Total NCLN91 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NCLN91</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NCLN9 On 20/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.21592          |                   |            |  | 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>         |            |

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

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded   | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| <b>Total For NED13U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                      |
| NED14 On 05/08/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00        | 0                  |                      |
| <b>Total NED14U SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NED14U</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                      |
| NEDT1 On 21/05/2021 Spot Bond |        |            |           |           | 0.00000            | 102.69726          |                   |            | 0.00        | 200,000,000        | 100,000,000          |
| <b>Total NEDT1A SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |
| <b>Total For NEDT1A</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,000</b>   |
| NEDT1 On 26/11/2021 Spot Bond |        |            |           |           | 0.00000            | 103.20790          |                   |            | 0.00        | 0                  | 1,186,700            |
| <b>Total NEDT1B SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>1,186,700</b>     |
| <b>Total For NEDT1B</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>1,186,700</b>     |
| NET53 On 17/04/2021 Spot Bond |        |            |           |           | 0.00000            | 100.76806          |                   |            | 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            | 103.34826          |                   |            | 0.00        | 0                  |                      |
| <b>Total NGL01 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NGL01</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                      |
| NGL01 On 01/07/2025 Spot Bond |        |            |           |           | 0.00000            | 100.15371          |                   |            | 0.00        | 0                  |                      |
| <b>Total NGL01G SPOT</b>      |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NGL01G</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                      |
| NGL02 On 15/03/2022 Spot Bond |        |            |           |           | 0.00000            | 103.46960          |                   |            | 0.00        | 0                  |                      |
| <b>Total NGL02 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NGL02</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                      |
| NGL03 On 26/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.41802          |                   |            | 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            | 102.06328          |                   |            | 0.00        | 0                  | 1,000,000,000        |
| <b>Total NGL04 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>1,000,000,000</b> |
| <b>Total For NGL04</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           | <b>1,000,000,000</b> |
| NGL05 On 26/07/2023 Spot Bond |        |            |           |           | 0.00000            | 99.88852           |                   |            | 0.00        | 0                  |                      |
| <b>Total NGL05 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For NGL05</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>           |                      |
| NGL06 On 01/12/2023 Spot Bond |        |            |           |           | 0.00000            | 101.04400          |                   |            | 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            | 99.91253           |                   |            | 0.00        | 0                  |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total NGL07 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGL07</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGL08 On 02/07/2025 Spot Bond  |        |            |           |           | 0.00000            | 101.41900          |                   |            |  | 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>         |                     |
| NGLT1 On 01/07/2022 Spot Bond  |        |            |           |           | 0.00000            | 107.03956          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGLT1A SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGLT1A</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGLT1 On 20/10/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.59695           |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGLT1B SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGLT1B</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT10 On 25/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.34050          |                   |            |  | 0.00        | 0                | 1,170,000,00        |
| <b>Total NGT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,170,000,00</b> |
| <b>Total For NGT103</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,170,000,00</b> |
| NGT10 On 15/01/2025 Spot Bond  |        |            |           |           | 0.00000            | 99.78224           |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGT104 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT104</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT10 On 22/05/2025 Spot Bond  |        |            |           |           | 0.00000            | 96.47124           |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGT105 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT105</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NGT10 On 05/08/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.76947          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NGT106 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NGT106</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM00 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 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>         |                     |
| NHM00 On 12/05/2021 Spot Bond  |        |            | 13.50000  | 104.27794 | 13.50000           | 104.16694          |                   |            |  | 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>         |                     |
| NHM00 On 16/04/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.57321          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NHM006 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NHM006</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NHM00 On 16/04/2022 Spot Bond  |        |            |           |           | 0.00000            | 101.08717          |                   |            |  | 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>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded      | Opt Intere            |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| NHM00 On 26/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84679          |                   |            |  | 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            | 100.21635          |                   |            |  | 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            | 99.80746           |                   |            |  | 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            | 99.92055           |                   |            |  | 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            | 100.26758          |                   |            |  | 0.00        | 60,000,000            | 30,000,000            |
| <b>Total NHM014 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b>     | <b>30,000,000</b>     |
| <b>Total For NHM014</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b>     | <b>30,000,000</b>     |
| NHM01 On 13/12/2024 Spot Bond |        |            |           |           | 0.00000            | 99.81937           |                   |            |  | 0.00        | 0                     |                       |
| <b>Total NHM015 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For NHM015</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| NHM01 On 11/05/2025 Spot Bond |        |            |           |           | 0.00000            | 100.51940          |                   |            |  | 0.00        | 33,193,369,000        | 16,596,684,500        |
| <b>Total NHM016 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>33,193,369,000</b> | <b>16,596,684,500</b> |
| <b>Total For NHM016</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>33,193,369,000</b> | <b>16,596,684,500</b> |
| NHM01 On 26/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.14215          |                   |            |  | 0.00        | 20,000,000            | 10,000,000            |
| <b>Total NHM017 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b>     | <b>10,000,000</b>     |
| <b>Total For NHM017</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>20,000,000</b>     | <b>10,000,000</b>     |
| NHM01 On 25/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.19658          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total NHM018 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For NHM018</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| NHM01 On 25/05/2024 Spot Bond |        |            |           |           | 0.00000            | 100.20285          |                   |            |  | 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 |        |            | 5.36000   | 5.36000   | 5.36000            | 194.91319          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total NI202 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| <b>Total For NI202</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |
| NI210 On 31/03/2028 Spot Bond |        |            | 4.34000   | 4.34000   | 4.34000            | 182.12424          |                   |            |  | 0.00        | 0                     |                       |
| <b>Total NI210 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>              |                       |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total For NI210</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NI25 On 31/01/2025 Spot Bond   |        |            | 3.61500   | 3.61500   | 3.61500            | 137.98770          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NI25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NI25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NI29 On 31/03/2029 Spot Bond   |        |            | 3.41900   | 3.41900   | 3.41900            | 105.34917          |                   |            |  | 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   |        |            | 5.46000   | 5.46000   | 5.46000            | 94.93441           |                   |            |  | 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 |        |            | 3.72000   | 3.72000   | 3.72000            | 137.38817          |                   |            |  | 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 |        |            | 4.11000   | 4.11000   | 4.11000            | 135.18739          |                   |            |  | 0.00        | 0                |                     |
| <b>Total NILB13 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For NILB13</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| NILB14 On 31/03/2028 Spot Bond |        |            | 4.48000   | 4.48000   | 4.48000            | 180.43953          |                   |            |  | 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 |        |            | 5.19000   | 172.32994 | 5.19000            | 172.16724          |                   |            |  | 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 |        |            | 5.42500   | 95.46522  | 5.42500            | 95.37353           |                   |            |  | 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>         |                     |
| NN010 On 01/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.89607          |                   |            |  | 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            | 101.02430          |                   |            |  | 0.00        | 0                | 2,500,000,00        |



| 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 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            | 100.49417          |                   |            |  | 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            | 103.93455          |                   |            |  | 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            | 100.98697          |                   |            |  | 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            | 101.95253          |                   |            |  | 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            | 96.90601           |                   |            |  | 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            | 127.41925          |                   |            |  | 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            | 102.26380          |                   |            |  | 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            | 102.38446          |                   |            |  | 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>         |                     |
| <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            | 100.16177          |                   |            |  | 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>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| NN034 On 06/02/2026 Spot Bond |        |            |           |           | 0.00000            | 101.23945          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN034 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN034</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN036 On 28/02/2023 Spot Bond |        |            |           |           | 0.00000            | 101.41575          |                   |            |  | 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            | 92.14709           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN037 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN037</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN039 On 06/03/2027 Spot Bond |        |            |           |           | 0.00000            | 101.98261          |                   |            |  | 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            | 100.16447          |                   |            |  | 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            | 102.26883          |                   |            |  | 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            | 101.98898          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN043 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN043</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN046 On 13/05/2027 Spot Bond |        |            |           |           | 0.00000            | 100.38724          |                   |            |  | 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            | 101.84148          |                   |            |  | 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            | 101.65514          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN049 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN049</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN05 On 12/03/2024 Spot Bond  |        |            |           |           | 0.00000            | 99.85802           |                   |            |  | 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            | 101.05227          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN051 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For NN051</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN054 On 04/08/2027 Spot Bond |        |            |           |           | 0.00000            | 100.53639          |                   |            |  | 0.00        | 0                |            |
| <b>Total NN054 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN054</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN056 On 26/08/2022 Spot Bond |        |            |           |           | 0.00000            | 98.15743           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN056 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN056</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN057 On 26/08/2025 Spot Bond |        |            |           |           | 0.00000            | 98.96782           |                   |            |  | 0.00        | 0                |            |
| <b>Total NN057 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NN057</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NN06 On 12/03/2026 Spot Bond  |        |            |           |           | 0.00000            | 99.85001           |                   |            |  | 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            | 120.67000          |                   |            |  | 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            | 99.34338           |                   |            |  | 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            | 104.26000          |                   |            |  | 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            | 104.23000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF014 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF014</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01 On 15/07/2025 Spot Bond |        |            |           |           | 0.00000            | 105.96000          |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF015 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF015</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF01 On 07/07/2025 Spot Bond |        |            |           |           | 0.00000            | 104.82000          |                   |            |  | 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            | 84.37625           |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total NNF02 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF02</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF03 On 01/08/2022 Spot Bond |        |            |           |           | 0.00000            | 84.37625           |                   |            |  | 0.00        | 0                |            |
| <b>Total NNF03 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For NNF03</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| NNF04 On 05/08/2024 Spot Bond |        |            |           |           | 0.00000            | 119.97543          |                   |            |  | 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            | 108.59283          |                   |            |  | 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            | 130.35539          |                   |            |  | 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            | 130.19932          |                   |            |  | 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            | 100.11037          |                   |            |  | 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            | 113.00096          |                   |            |  | 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            | 100.15978          |                   |            |  | 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            | 100.16015          |                   |            |  | 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            | 100.14959          |                   |            |  | 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            | 100.11926          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere       |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| NQ1B1 On 22/05/2052 Spot Bond |        |            |           |           | 0.00000            | 111.22350          |                   |            |  | 0.00        | 0                |                  |
| <b>Total NQ1B17 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NQ1B17</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| NQ1B2 On 22/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.17210          |                   |            |  | 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            | 100.16456          |                   |            |  | 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            | 100.13257          |                   |            |  | 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            | 113.34096          |                   |            |  | 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            | 100.13700          |                   |            |  | 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 |        |            | 6.09000   | 116.53099 | 6.09000            | 116.47402          |                   |            |  | 0.00        | 0                |                  |
| <b>Total NRA022 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For NRA022</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| NRA02 On 31/05/2023 Spot Bond |        |            | 3.20000   | 191.89420 | 3.20000            | 191.74368          |                   |            |  | 0.00        | 0                | 20,000,00        |
| <b>Total NRA023 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b> |
| <b>Total For NRA023</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>20,000,00</b> |
| NRA02 On 30/11/2028 Spot Bond |        |            | 9.18000   | 120.74421 | 9.18000            | 120.65542          |                   |            |  | 0.00        | 0                | 8,859,30         |
| <b>Total NRA028 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,859,30</b>  |
| <b>Total For NRA028</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>8,859,30</b>  |
| NRA02 On 30/11/2028 Spot Bond |        |            | 100.00000 | 15.36542  | 100.00000          | 15.26364           |                   |            |  | 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>         |                  |
| NTC21 On 24/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.78782          |                   |            |  | 0.00        | 0                |                  |
| <b>Total NTC21 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total For NTC21</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NTC22 On 15/02/2021 Spot Bond |        |            |           |           | 0.00000            | 100.44655          |                   |            |  | 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            | 100.84395          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NTC23 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NTC23</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NTC24 On 29/03/2021 Spot Bond |        |            |           |           | 0.00000            | 101.25960          |                   |            |  | 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            | 99.94228           |                   |            |  | 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            | 100.01941          |                   |            |  | 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            | 99.87176           |                   |            |  | 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            | 99.86981           |                   |            |  | 0.00        | 0                    |                      |
| <b>Total NTC28 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For NTC28</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| NTC29 On 19/03/2022 Spot Bond |        |            |           |           | 0.00000            | 101.11617          |                   |            |  | 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            | 99.91520           |                   |            |  | 0.00        | 4,000,000,000        | 1,000,000,000        |
| <b>Total NTC31 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For NTC31</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |
| OMI01 On 22/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.67250           |                   |            |  | 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 |        |            | 5.29000   | 112.13171 | 5.29000            | 112.08400          |                   |            |  | 0.00        | 0                    | 1,500,000,000        |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| <b>Total 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 |        |            | 7.19000   | 119.46098 | 7.19000            | 119.39221          |                   |            |  | 0.00        | 0                | 1,530,000.00        |
| <b>Total OML07 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,530,000.00</b> |
| <b>Total For OML07</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>1,530,000.00</b> |
| OML08 On 14/09/2020 Spot Bond |        |            |           |           | 0.00000            | 99.88329           |                   |            |  | 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 |        |            | 5.49000   | 110.00298 | 5.49000            | 109.95442          |                   |            |  | 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 |        |            | 7.51500   | 115.57980 | 7.51500            | 115.51031          |                   |            |  | 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            | 96.98398           |                   |            |  | 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>         |                     |
| PBAJ1 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>         |                     |
| PBAV1 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>         |                     |
| PBBJ1 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>         |                     |
| PBDJ1 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>         |                     |
| PBGJ1 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>         |                     |
| <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>         |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| PBJJ1L 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>         |            |
| PBKJ1L 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>         |            |
| PBKS1L 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>         |            |
| PBKX1L 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>         |            |
| PBLS1L 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>         |            |
| PBLT1L 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>         |            |
| PBUJ1L 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>         |            |
| PBVJ1L 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            | 99.91945           |                   |            |  | 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            | 99.91701           |                   |            |  | 0.00        | 0                |            |
| <b>Total PEP02 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For PEP02</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| PMM12 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 0.00        | 0                |            |
| <b>Total PMM12/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 PMM12JIBAR</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            | 100.10085          |                   |            |                              | 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            | 100.91203          |                   |            |                              | 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            | 100.40942          |                   |            |                              | 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            | 100.09705          |                   |            |                              | 0.00                   | 0                      |            |
| <b>Total PMM55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| <b>Total For PMM55</b>        |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| PRE2A On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21594          |                   |            |                              | 0.00                   | 0                      |            |
| <b>Total PRE2A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| <b>Total For PRE2A3</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| PRE2B On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24430          |                   |            |                              | 0.00                   | 0                      |            |
| <b>Total PRE2B1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| <b>Total For PRE2B1</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| PRE2C On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.24835          |                   |            |                              | 0.00                   | 0                      |            |
| <b>Total PRE2C1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| <b>Total For PRE2C1</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| PRE2D On 20/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25239          |                   |            |                              | 0.00                   | 0                      |            |
| <b>Total PRE2D1 SPOT</b>      |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| <b>Total For PRE2D1</b>       |        |            |           |           |                    |                    |                   |            |                              | <b>0.00</b>            | <b>0</b>               |            |
| R186 On 21/12/2026 Spot Bond  |        |            | 7.24000   | 118.44900 | 7.23000            | 118.43482          |                   |            | 730,248,112,028,000.00       | 1,382,630,954,700      | 1,409,791,972,400      |            |
| <b>Total R186 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>30,248,112,028,000.00</b> | <b>382,630,954,700</b> | <b>409,791,972,400</b> |            |
| <b>Total For R186</b>         |        |            |           |           |                    |                    |                   |            | <b>30,248,112,028,000.00</b> | <b>382,630,954,700</b> | <b>409,791,972,400</b> |            |
| R197 On 07/12/2023 Spot Bond  |        |            | 1.94000   | 312.73970 | 2.00000            | 311.96869          |                   |            | 8,656,275,344,000.00         | 4,461,997,600          | 42,507,588,900         |            |
| <b>Total R197 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>8,656,275,344,000.00</b>  | <b>4,461,997,600</b>   | <b>42,507,588,900</b>  |            |
| <b>Total For R197</b>         |        |            |           |           |                    |                    |                   |            | <b>8,656,275,344,000.00</b>  | <b>4,461,997,600</b>   | <b>42,507,588,900</b>  |            |
| R202 On 07/12/2033 Spot Bond  |        |            | 4.36000   | 215.96944 | 4.36000            | 215.77987          |                   |            | 58,146,966,472,000.00        | 13,336,460,200         | 147,622,641,500        |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Op Intere               |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-------------------------|
| <b>Total R202 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>8,146,966,472,000.00</b>  | <b>13,336,460,200</b>  | <b>147,622,641,50</b>   |
| <b>Total For R202</b>         |        |            |           |           |                    |                    |                   |            | <b>8,146,966,472,000.00</b>  | <b>13,336,460,200</b>  | <b>147,622,641,50</b>   |
| R2023 On 28/02/2023 Spot Bond |        |            | 4.45000   | 107.81840 | 4.44000            | 107.80351          |                   |            | 663,196,041,670,000.00       | 598,471,020,600        | 974,788,061,50          |
| <b>Total R2023 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>3,196,041,670,000.00</b>  | <b>598,471,020,600</b> | <b>974,788,061,50</b>   |
| <b>Total For R2023</b>        |        |            |           |           |                    |                    |                   |            | <b>3,196,041,670,000.00</b>  | <b>598,471,020,600</b> | <b>974,788,061,50</b>   |
| R2030 On 31/01/2030 Spot Bond |        |            | 9.12000   | 93.84307  | 9.12000            | 93.77486           |                   |            | 925,760,262,080,000.00       | 2,184,842,134,000      | 1,879,804,683,00        |
| <b>Total R2030 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>5,760,262,080,000.00</b>  | <b>184,842,134,000</b> | <b>379,804,683,00</b>   |
| <b>Total For R2030</b>        |        |            |           |           |                    |                    |                   |            | <b>5,760,262,080,000.00</b>  | <b>184,842,134,000</b> | <b>379,804,683,00</b>   |
| R2032 On 31/03/2032 Spot Bond |        |            | 10.04500  | 91.47948  | 10.04500           | 91.40601           |                   |            | 913,201,131,914,000.00       | 688,223,109,200        | 1,223,898,699,60        |
| <b>Total R2032 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>13,201,131,914,000.00</b> | <b>688,223,109,200</b> | <b>223,898,699,60</b>   |
| <b>Total For R2032</b>        |        |            |           |           |                    |                    |                   |            | <b>13,201,131,914,000.00</b> | <b>688,223,109,200</b> | <b>223,898,699,60</b>   |
| R2035 On 28/02/2035 Spot Bond |        |            | 10.77000  | 86.42418  | 10.77000           | 86.34908           |                   |            | 201,898,818,586,000.00       | 482,998,961,800        | 911,697,850,20          |
| <b>Total R2035 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>11,898,818,586,000.00</b> | <b>482,998,961,800</b> | <b>911,697,850,20</b>   |
| <b>Total For R2035</b>        |        |            |           |           |                    |                    |                   |            | <b>11,898,818,586,000.00</b> | <b>482,998,961,800</b> | <b>911,697,850,20</b>   |
| R2037 On 31/01/2037 Spot Bond |        |            | 11.03000  | 81.86617  | 11.03000           | 81.79455           |                   |            | 322,236,000,000,000.00       | 301,200,000,000        | 1,377,662,883,90        |
| <b>Total R2037 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>2,236,000,000,000.00</b>  | <b>301,200,000,000</b> | <b>377,662,883,90</b>   |
| <b>Total For R2037</b>        |        |            |           |           |                    |                    |                   |            | <b>2,236,000,000,000.00</b>  | <b>301,200,000,000</b> | <b>377,662,883,90</b>   |
| R2040 On 31/01/2040 Spot Bond |        |            | 11.23000  | 83.43700  | 11.23000           | 83.36271           |                   |            | 519,464,200,000,000.00       | 580,540,000,000        | 1,074,788,262,90        |
| <b>Total R2040 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>19,464,200,000,000.00</b> | <b>580,540,000,000</b> | <b>1,074,788,262,90</b> |
| <b>Total For R2040</b>        |        |            |           |           |                    |                    |                   |            | <b>19,464,200,000,000.00</b> | <b>580,540,000,000</b> | <b>1,074,788,262,90</b> |
| R2044 On 31/01/2044 Spot Bond |        |            | 11.33500  | 79.80718  | 11.33500           | 79.73547           |                   |            | 572,146,350,000,000.00       | 579,810,000,000        | 1,421,013,369,50        |
| <b>Total R2044 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>2,146,350,000,000.00</b>  | <b>579,810,000,000</b> | <b>421,013,369,50</b>   |
| <b>Total For R2044</b>        |        |            |           |           |                    |                    |                   |            | <b>2,146,350,000,000.00</b>  | <b>579,810,000,000</b> | <b>421,013,369,50</b>   |
| R2048 On 28/02/2048 Spot Bond |        |            | 11.31000  | 78.63083  | 11.31000           | 78.55917           |                   |            | 892,887,200,000,000.00       | 963,120,000,000        | 1,051,980,249,80        |
| <b>Total R2048 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>12,887,200,000,000.00</b> | <b>963,120,000,000</b> | <b>1,051,980,249,80</b> |
| <b>Total For R2048</b>        |        |            |           |           |                    |                    |                   |            | <b>12,887,200,000,000.00</b> | <b>963,120,000,000</b> | <b>1,051,980,249,80</b> |
| R208 On 31/03/2021 Spot Bond  |        |            | 3.62500   | 104.67310 | 3.64000            | 104.63373          |                   |            | 674,250,000,000,000.00       | 186,000,000,000        | 600,806,605,20          |
| <b>Total R208 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>4,250,000,000,000.00</b>  | <b>186,000,000,000</b> | <b>600,806,605,20</b>   |
| <b>Total For R208</b>         |        |            |           |           |                    |                    |                   |            | <b>4,250,000,000,000.00</b>  | <b>186,000,000,000</b> | <b>600,806,605,20</b>   |
| R209 On 31/03/2036 Spot Bond  |        |            | 10.63500  | 69.71180  | 10.67000           | 69.45563           |                   |            | 622,745,770,000,000.00       | 528,702,000,000        | 667,052,398,20          |
| <b>Total R209 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>2,745,770,000,000.00</b>  | <b>528,702,000,000</b> | <b>667,052,398,20</b>   |
| <b>Total For R209</b>         |        |            |           |           |                    |                    |                   |            | <b>2,745,770,000,000.00</b>  | <b>528,702,000,000</b> | <b>667,052,398,20</b>   |
| R210 On 31/03/2028 Spot Bond  |        |            | 3.58500   | 191.68372 | 3.63000            | 190.95159          |                   |            | 75,207,564,000,000.00        | 20,978,400,000         | 67,491,816,20           |
| <b>Total R210 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>5,207,564,000,000.00</b>  | <b>20,978,400,000</b>  | <b>67,491,816,20</b>    |
| <b>Total For R210</b>         |        |            |           |           |                    |                    |                   |            | <b>5,207,564,000,000.00</b>  | <b>20,978,400,000</b>  | <b>67,491,816,20</b>    |

| Contract Details         |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value                        | Contracts Traded       | Open Interest         |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|-----------------------|
| R212                     | On | 31/01/2022 | Spot Bond |        |            | 0.90000   | 167.98143 | 1.00000            | 167.64981          |                   |            | 5,567,040,000,000.00         | 6,185,600,000          | 65,376,981,70         |
| <b>Total R212 SPOT</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>5,567,040,000,000.00</b>  | <b>6,185,600,000</b>   | <b>65,376,981,70</b>  |
| <b>Total For R212</b>    |    |            |           |        |            |           |           |                    |                    |                   |            | <b>5,567,040,000,000.00</b>  | <b>6,185,600,000</b>   | <b>65,376,981,70</b>  |
| R213                     | On | 28/02/2031 | Spot Bond |        |            | 9.60000   | 83.18584  | 9.61500            | 83.03475           |                   |            | 334,537,337,280,000.00       | 34,847,639,300         | 570,328,008,10        |
| <b>Total R213 SPOT</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>14,537,337,280,000.00</b> | <b>34,847,639,300</b>  | <b>570,328,008,10</b> |
| <b>Total For R213</b>    |    |            |           |        |            |           |           |                    |                    |                   |            | <b>14,537,337,280,000.00</b> | <b>34,847,639,300</b>  | <b>570,328,008,10</b> |
| R214                     | On | 28/02/2041 | Spot Bond |        |            | 10.94500  | 64.09010  | 10.94500           | 64.03352           |                   |            | 314,557,166,182,000.00       | 485,569,407,600        | 915,365,339,40        |
| <b>Total R214 SPOT</b>   |    |            |           |        |            |           |           |                    |                    |                   |            | <b>14,557,166,182,000.00</b> | <b>485,569,407,600</b> | <b>915,365,339,40</b> |
| <b>Total For R214</b>    |    |            |           |        |            |           |           |                    |                    |                   |            | <b>14,557,166,182,000.00</b> | <b>485,569,407,600</b> | <b>915,365,339,40</b> |
| RC001U                   | 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>               |                       |
| RC002U                   | 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>               |                       |
| RC003U                   | 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>               |                       |
| RC004U                   | 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>               |                       |
| RC005U                   | 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>               |                       |
| RC006U                   | 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>               |                       |
| RC007U                   | On | 14/10/2021 | Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            | 0.00                         | 0                      |                       |
| <b>Total RC007U SPOT</b> |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| <b>Total For RC007U</b>  |    |            |           |        |            |           |           |                    |                    |                   |            | <b>0.00</b>                  | <b>0</b>               |                       |
| RC008U                   | 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>               |                       |
| RC009U                   | 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>               |                       |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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>         |            |
| 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>         |            |
| 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>         |            |
| RC023 On 27/08/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total RC023U SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RC023U</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>         |            |
| 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                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total RDF10U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDF10U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDF11l 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>         |            |
| RDF12l 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>         |            |
| RDF13l 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>         |            |
| RDF14l 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>         |            |
| RDF15l 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>         |            |
| RDF16l 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>         |            |
| RDF17l 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>         |            |
| <b>Total For RDF17U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDF18l 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>         |            |
| RDF19l 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>         |            |
| RDF26l 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>         |            |
| RDF27l 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere         |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| RDFB0 On 30/09/2021 Spot Bond |        |            |           |           | 0.00000            | 101.80358          |                   |            |  | 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            | 100.02821          |                   |            |  | 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            | 100.92440          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RDFB11 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RDFB11</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| RDFB1 On 27/11/2022 Spot Bond |        |            |           |           | 0.00000            | 99.48605           |                   |            |  | 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            | 99.83007           |                   |            |  | 0.00        | 450,000,000        | 450,000,000        |
| <b>Total RDFB13 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>450,000,000</b> | <b>450,000,000</b> |
| <b>Total For RDFB13</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>450,000,000</b> | <b>450,000,000</b> |
| RDFB1 On 12/03/2023 Spot Bond |        |            |           |           | 0.00000            | 98.47027           |                   |            |  | 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            | 100.25614          |                   |            |  | 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            | 99.20236           |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RDFB16 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RDFB16</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| RDFB1 On 11/02/2024 Spot Bond |        |            |           |           | 0.00000            | 98.95309           |                   |            |  | 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            | 98.32236           |                   |            |  | 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            | 100.95208          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RDFB19 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| <b>Total For RDFB19</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |
| RDFB2 On 22/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.13371          |                   |            |  | 0.00        | 0                  |                    |
| <b>Total RDFB20 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                    |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For RDFB20</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFB2 On 22/03/2026 Spot Bond |        |            |           |           | 0.00000            | 101.18424          |                   |            |  | 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            | 101.05977          |                   |            |  | 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            | 100.21963          |                   |            |  | 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            | 98.40925           |                   |            |  | 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            | 100.28372          |                   |            |  | 0.00        | 0                |            |
| <b>Total RDFB26 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For RDFB26</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| RDFC5 On 16/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.22298          |                   |            |  | 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>         |            |
| RDFC5 On 11/06/2021 Spot Bond |        |            |           |           | 0.00000            | 99.90009           |                   |            |  | 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>         |            |
| RED12 On 12/04/2021 Spot Bond |        |            |           |           | 0.00000            | 101.33185          |                   |            |  | 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            | 101.84376          |                   |            |  | 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            | 99.93259           |                   |            |  | 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            | 100.34510          |                   |            |  | 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            | 100.48820          |                   |            |  | 0.00        | 0                |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| <b>Total RED602 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RED602</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RED70 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.43292          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total RED704 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RED704</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RED70 On 17/04/2023 Spot Bond |        |            |           |           | 0.00000            | 101.61172          |                   |            |  | 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>             |                      |
| RES04 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>             |                      |
| <b>Total For RES04U</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RES35 On 25/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.33510          |                   |            |  | 0.00        | 0                    |                      |
| <b>Total RES35 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| <b>Total For RES35</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>             |                      |
| RES40 On 13/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.85739          |                   |            |  | 0.00        | 4,000,000,000        | 1,000,000,000        |
| <b>Total RES40 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |
| <b>Total For RES40</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>4,000,000,000</b> | <b>1,000,000,000</b> |
| RES41 On 30/11/2022 Spot Bond |        |            |           |           | 0.00000            | 98.29114           |                   |            |  | 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>             |                      |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| RES49 On 03/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.57354          |                   |            |  | 0.00        | 0                |                     |
| <b>Total RES49 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RES49</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| 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   |        |            | 5.23000   | 106.63072 | 5.23000            | 106.58561          |                   |            |  | 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   |        |            | 6.09000   | 112.26153 | 6.09000            | 112.20633          |                   |            |  | 0.00        | 0                | 179,077,90          |
| <b>Total RW23 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>179,077,90</b>   |
| <b>Total For RW23</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>179,077,90</b>   |
| RW28 On 10/12/2028 Spot Bond   |        |            | 11.48500  | 95.95266  | 11.48500           | 95.86487           |                   |            |  | 0.00        | 0                |                     |
| <b>Total RW28 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For RW28</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBK12/ On 25/11/2020 Spot Bond |        |            | 10.00000  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 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            | 100.91722          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBK18 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SBK18</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SBK23 On 28/05/2022 Spot Bond  |        |            | 5.71000   | 112.65464 | 5.71000            | 112.60294          |                   |            |  | 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            | 101.24663          |                   |            |  | 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            | 101.81090          |                   |            |  | 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  |        |            | 5.51000   | 108.62753 | 5.51000            | 108.57915          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SBK26 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value       | Contracts Traded | Opt Intere        |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| <b>Total For SBK26</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| SBN01 On 31/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.51987          |                   |            | 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            | 102.18330          |                   |            | 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 |        |            | 4.23000   | 106.68975 | 4.23000            | 106.65315          |                   |            | 0.00        | 0                |                   |
| <b>Total SBS19 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS19</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| SBS20 On 15/05/2026 Spot Bond |        |            | 6.39000   | 120.34811 | 6.39000            | 120.28642          |                   |            | 0.00        | 0                |                   |
| <b>Total SBS20 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS20</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| SBS21 On 15/05/2026 Spot Bond |        |            |           |           | 0.00000            | 105.29239          |                   |            | 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 |        |            | 5.28500   | 115.59287 | 5.28500            | 115.54373          |                   |            | 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  |        |            | 6.49000   | 110.38085 | 6.49000            | 110.32340          |                   |            | 0.00        | 0                |                   |
| <b>Total SBS3 SPOT</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS3</b>         |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| SBS31 On 12/06/2027 Spot Bond |        |            | 6.96500   | 117.30972 | 6.96500            | 117.24390          |                   |            | 0.00        | 0                |                   |
| <b>Total SBS31 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For SBS31</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         |                   |
| SBS34 On 19/09/2024 Spot Bond |        |            | 5.48500   | 121.21127 | 5.48500            | 121.15782          |                   |            | 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 |        |            | 5.73000   | 113.86044 | 5.73000            | 113.80801          |                   |            | 0.00        | 0                | 40,000,00         |
| <b>Total SBS38 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b>  |
| <b>Total For SBS38</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>40,000,00</b>  |
| SBS39 On 29/01/2030 Spot Bond |        |            | 8.12000   | 111.34765 | 8.12000            | 111.27542          |                   |            | 0.00        | 0                | 260,000,00        |
| <b>Total SBS39 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>260,000,00</b> |
| <b>Total For SBS39</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b> | <b>0</b>         | <b>260,000,00</b> |
| SBS4 On 16/11/2021 Spot Bond  |        |            | 4.13000   | 107.79379 | 4.13000            | 107.75787          |                   |            | 0.00        | 0                |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| <b>Total SBS4 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For SBS4</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| SBS40 On 12/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.56014          |                   |            |  | 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 |        |            | 4.66000   | 114.09147 | 4.66000            | 114.04863          |                   |            |  | 0.00        | 0                |                      |
| <b>Total SBS41 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For SBS41</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| SBS42 On 12/11/2025 Spot Bond |        |            | 6.11000   | 123.24922 | 6.11000            | 123.18877          |                   |            |  | 0.00        | 0                |                      |
| <b>Total SBS42 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For SBS42</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| SBS43 On 12/11/2027 Spot Bond |        |            | 7.06000   | 124.34239 | 7.06000            | 124.27208          |                   |            |  | 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            | 100.84466          |                   |            |  | 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 |        |            | 4.75500   | 114.07657 | 4.75500            | 114.03287          |                   |            |  | 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            | 102.55535          |                   |            |  | 0.00        | 0                |                      |
| <b>Total SBS47 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| <b>Total For SBS47</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                      |
| SBS49 On 31/01/2022 Spot Bond |        |            |           |           | 0.00000            | 101.80966          |                   |            |  | 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 |        |            | 4.24500   | 107.96191 | 4.24500            | 107.92493          |                   |            |  | 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 |        |            | 5.15000   | 5.15000   | 5.15000            | 115.19690          |                   |            |  | 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            | 105.18693          |                   |            |  | 0.00        | 0                | 15,080,000.00        |
| <b>Total SBS52 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,080,000.00</b> |
| <b>Total For SBS52</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>15,080,000.00</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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SBS53 On 03/05/2027 Spot Bond |        |            |           |           | 0.00000            | 104.59378          |                   |            |  | 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            | 101.51272          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS55 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS55</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS56 On 12/06/2022 Spot Bond |        |            | 4.39500   | 109.75911 | 4.39500            | 109.72001          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS56 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS56</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS57 On 12/06/2024 Spot Bond |        |            |           |           | 0.00000            | 102.30367          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS57 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS57</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS58 On 12/06/2027 Spot Bond |        |            |           |           | 0.00000            | 103.78497          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS58 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS58</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS59 On 09/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.87138          |                   |            |  | 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            | 101.52342          |                   |            |  | 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            | 100.36179          |                   |            |  | 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            | 100.39973          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS63 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS63</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS64 On 31/01/2029 Spot Bond |        |            |           |           | 0.00000            | 102.84067          |                   |            |  | 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            | 99.57385           |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS65 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SBS65</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SBS66 On 26/06/2022 Spot Bond |        |            |           |           | 0.00000            | 101.73304          |                   |            |  | 0.00        | 0                |            |
| <b>Total SBS66 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                          | Value                | Contracts Traded  | Opt Intere          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|----------------------|-------------------|---------------------|
| <b>Total For SBS66</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>          |                     |
| SBS67 On 26/06/2029 Spot Bond  |        |            |           |           | 0.00000            | 102.66174          |                   |            |                          | 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            | 100.89476          |                   |            |                          | 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            | 100.02766          |                   |            |                          | 0.00                 | 0                 |                     |
| <b>Total SBS69 SPOT</b>        |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>          |                     |
| <b>Total For SBS69</b>         |        |            |           |           |                    |                    |                   |            |                          | <b>0.00</b>          | <b>0</b>          |                     |
| SBSI11 On 07/12/2023 Spot Bond |        |            | 3.14000   | 301.83741 | 3.14000            | 301.60211          |                   |            | 62,800,000,000.00        |                      | 20,000,000        | 10,000,00           |
| <b>Total SBSI11 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>62,800,000,000.00</b> |                      | <b>20,000,000</b> | <b>10,000,00</b>    |
| <b>Total For SBSI11</b>        |        |            |           |           |                    |                    |                   |            | <b>62,800,000,000.00</b> |                      | <b>20,000,000</b> | <b>10,000,00</b>    |
| SBSI14 On 07/12/2033 Spot Bond |        |            | 5.41000   | 5.41000   | 5.41000            | 193.93598          |                   |            | 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            | 105.68415          |                   |            | 0.00                     |                      | 0                 | 10,016,90           |
| <b>Total SBT101 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              |                      | <b>0</b>          | <b>10,016,90</b>    |
| <b>Total For SBT101</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              |                      | <b>0</b>          | <b>10,016,90</b>    |
| SBT102 On 30/09/2022 Spot Bond |        |            |           |           | 0.00000            | 104.18880          |                   |            | 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            | 99.60086           |                   |            | 0.00                     | 1,000,000,000        |                   | 1,500,000,00        |
| <b>Total SBT103 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>1,000,000,000</b> |                   | <b>1,500,000,00</b> |
| <b>Total For SBT103</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              | <b>1,000,000,000</b> |                   | <b>1,500,000,00</b> |
| SBT201 On 13/02/2023 Spot Bond |        |            |           |           | 0.00000            | 102.98034          |                   |            | 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            | 96.30361           |                   |            | 0.00                     |                      | 0                 |                     |
| <b>Total SBT202 SPOT</b>       |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              |                      | <b>0</b>          |                     |
| <b>Total For SBT202</b>        |        |            |           |           |                    |                    |                   |            | <b>0.00</b>              |                      | <b>0</b>          |                     |
| SBT203 On 03/12/2023 Spot Bond |        |            | 6.54000   | 113.79226 | 6.54000            | 113.73225          |                   |            | 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            | 100.90399          |                   |            | 0.00                     |                      | 0                 |                     |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| <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            | 94.51303           |                   |            |  | 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            | 101.62087          |                   |            |  | 0.00        | 60,000,000        | 30,000,00         |
| <b>Total SBT207 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>30,000,00</b>  |
| <b>Total For SBT207</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>60,000,000</b> | <b>30,000,00</b>  |
| SGI004 On 20/01/2021 Spot Bond |        |            |           |           | 0.00000            | 101.47525          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SGI004 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For SGI004</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| SGI005 On 10/07/2021 Spot Bond |        |            |           |           | 0.00000            | 101.48018          |                   |            |  | 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            | 99.49133           |                   |            |  | 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  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 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            | 100.92363          |                   |            |  | 0.00        | 0                 | 390,000,00        |
| <b>Total SLI4 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>390,000,00</b> |
| <b>Total For SLI4</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          | <b>390,000,00</b> |
| SLRA2 On 15/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.26844          |                   |            |  | 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            | 100.24100          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SLRA3 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For SLRA3</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| SLRA4 On 15/11/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.25722          |                   |            |  | 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>          |                   |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere          |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| SLRA5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.52160          |                   |            |  | 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            | 100.28064          |                   |            |  | 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            | 100.28156          |                   |            |  | 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            | 100.28407          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SLRB4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SLRB4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SLRB5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.25970          |                   |            |  | 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            | 100.32549          |                   |            |  | 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            | 100.30252          |                   |            |  | 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            | 100.31333          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SLRC4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| <b>Total For SLRC4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| SLRC5 On 15/08/2022 Spot Bond |        |            |           |           | 0.00000            | 99.32956           |                   |            |  | 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            | 101.52578          |                   |            |  | 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 |        |            | 6.29000   | 117.68258 | 6.29000            | 117.62286          |                   |            |  | 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            | 101.35983          |                   |            |  | 0.00        | 0                |                     |
| <b>Total SNT04 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For SNT04</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SOLB0 On 12/08/2022 Spot Bond |        |            |           |           | 0.00000            | 95.40973           |                   |            |  | 0.00        | 0                |            |
| <b>Total SOLB01 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SOLB01</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPDA1 On 21/08/2021 Spot Bond |        |            |           |           | 0.00000            | 100.42600          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPDA10 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPDA10</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPDA1 On 21/08/2022 Spot Bond |        |            |           |           | 0.00000            | 100.97871          |                   |            |  | 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            | 100.18717          |                   |            |  | 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            | 100.20064          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPDA8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPDA8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPG00 On 27/09/2023 Spot Bond |        |            |           |           | 0.00000            | 101.11894          |                   |            |  | 0.00        | 0                |            |
| <b>Total SPG004 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SPG004</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SPG00 On 15/03/2024 Spot Bond |        |            |           |           | 0.00000            | 101.27971          |                   |            |  | 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            | 101.29248          |                   |            |  | 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            | 101.21586          |                   |            |  | 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            | 99.96467           |                   |            |  | 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            | 100.91560          |                   |            |  | 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            | 100.66959          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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>         |            |
| 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            | 100.98566          |                   |            |  | 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  |        |            | 5.10500   | 103.84753 | 5.10500            | 103.80463          |                   |            |  | 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded  | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| SSN00: On 31/03/2021 Spot Bond |        |            | 5.10500   | 103.84753 | 5.10500            | 103.80463          |                   |            |  | 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 |        |            | 4.27500   | 4.27500   | 4.27500            | 134.26846          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SSN011 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For SSN011</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| SSN01: On 21/12/2026 Spot Bond |        |            | 7.20500   | 118.64093 | 7.20500            | 118.57211          |                   |            |  | 0.00        | 0                 |                   |
| <b>Total SSN017 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| <b>Total For SSN017</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>          |                   |
| SSN02: On 28/02/2031 Spot Bond |        |            | 9.10500   | 86.10611  | 9.10500            | 86.04259           |                   |            |  | 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            | 96.26659           |                   |            |  | 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            | 100.26914          |                   |            |  | 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            | 100.02079          |                   |            |  | 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            | 100.97076          |                   |            |  | 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            | 100.87182          |                   |            |  | 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 |        |            | 5.84000   | 114.98557 | 5.84000            | 114.93132          |                   |            |  | 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 |        |            | 5.26000   | 97.56967  | 5.26000            | 97.47723           |                   |            |  | 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            | 98.83758           |                   |            |  | 0.00        | 40,000,000        | 20,000,000        |
| <b>Total SSN044 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>40,000,000</b> | <b>20,000,000</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 SSN044</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 40,000,000       | 20,000,00    |
| SSN04 On 30/04/2027 Spot Bond |        |            |           |           | 0.00000            | 100.61395          |                   |            |  | 0.00  | 0                |              |
| <b>Total SSN046 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SSN046</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SSN04 On 05/04/2027 Spot Bond |        |            |           |           | 0.00000            | 101.51832          |                   |            |  | 0.00  | 0                | 2,500,000,00 |
| <b>Total SSN047 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 2,500,000,00 |
| <b>Total For SSN047</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                | 2,500,000,00 |
| SSN05 On 08/12/2023 Spot Bond |        |            | 3.03000   | 3.03000   | 3.03000            | 302.58388          |                   |            |  | 0.00  | 0                |              |
| <b>Total SSN050 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SSN050</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SSN05 On 26/09/2020 Spot Bond |        |            |           |           | 0.00000            | 100.98202          |                   |            |  | 0.00  | 0                |              |
| <b>Total SSN051 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SSN051</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SSN05 On 26/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.59807          |                   |            |  | 0.00  | 0                |              |
| <b>Total SSN052 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SSN052</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SSN05 On 26/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.64041          |                   |            |  | 0.00  | 0                |              |
| <b>Total SSN054 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SSN054</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SSN05 On 03/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.50268          |                   |            |  | 0.00  | 0                |              |
| <b>Total SSN055 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SSN055</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SSN05 On 19/12/2022 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00  | 0                |              |
| <b>Total SSN057 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SSN057</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SSN05 On 19/01/2023 Spot Bond |        |            |           |           | 0.00000            | 0.00000            |                   |            |  | 0.00  | 0                |              |
| <b>Total SSN058 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SSN058</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SSN06 On 05/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.84231          |                   |            |  | 0.00  | 0                |              |
| <b>Total SSN060 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SSN060</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SSN06 On 31/03/2028 Spot Bond |        |            | 4.85000   | 4.85000   | 4.85000            | 176.07280          |                   |            |  | 0.00  | 0                |              |
| <b>Total SSN061 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| <b>Total For SSN061</b>       |        |            |           |           |                    |                    |                   |            |  | 0.00  | 0                |              |
| SSN06 On 31/01/2025 Spot Bond |        |            | 3.66000   | 3.66000   | 3.66000            | 137.73039          |                   |            |  | 0.00  | 0                |              |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total SSN062 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN062</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN062 On 31/01/2038 Spot Bond |        |            | 5.46000   | 5.46000   | 5.46000            | 94.93441           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN063 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN063</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN063 On 31/03/2029 Spot Bond |        |            | 4.55900   | 4.55900   | 4.55900            | 96.53595           |                   |            |  | 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>         |            |
| SSN064 On 31/03/2028 Spot Bond |        |            | 4.81000   | 4.81000   | 4.81000            | 176.53897          |                   |            |  | 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>         |            |
| SSN065 On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.10244          |                   |            |  | 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>         |            |
| SSN068 On 28/05/2023 Spot Bond |        |            |           |           | 0.00000            | 100.10036          |                   |            |  | 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>         |            |
| SSN069 On 28/02/2022 Spot Bond |        |            |           |           | 0.00000            | 100.09518          |                   |            |  | 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>         |            |
| SSN070 On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.32181          |                   |            |  | 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>         |            |
| SSN073 On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.29079          |                   |            |  | 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>         |            |
| SSN074 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>         |            |
| SSN075 On 15/06/2023 Spot Bond |        |            |           |           | 0.00000            | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN076 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN076</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN076 On 19/06/2023 Spot Bond |        |            |           |           | 0.00000            | 101.25728          |                   |            |  | 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>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| SSN07 On 13/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.89062          |                   |            |  | 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            | 83.41900           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN079 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN079</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08 On 27/08/2024 Spot Bond |        |            |           |           | 0.00000            | 100.12068          |                   |            |  | 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            | 99.84582           |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN082 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For SSN082</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| SSN08 On 05/11/2023 Spot Bond |        |            |           |           | 0.00000            | 100.48424          |                   |            |  | 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 |        |            | 5.23500   | 5.23500   | 5.23500            | 197.38269          |                   |            |  | 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            | 99.84885           |                   |            |  | 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            | 100.51665          |                   |            |  | 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            | 100.51131          |                   |            |  | 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            | 100.04966          |                   |            |  | 0.00        | 0                |            |
| <b>Total SSN096 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded   | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| <b>Total For SSN096</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SSN09 On 28/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 93.13418           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SSN098 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SSN098</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SSN09 On 07/06/2023 Spot Bond  |        |            |           |           | 0.00000            | 99.95605           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SSN099 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SSN099</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SSN10 On 31/01/2030 Spot Bond  |        |            | 9.78500   | 90.00221  | 9.78500            | 89.93214           |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SSN100 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SSN100</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SSN10 On 28/11/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.08572          |                   |            |  | 0.00        | 200,000,000        | 100,000,00        |
| <b>Total SSN101 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,00</b> |
| <b>Total For SSN101</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>200,000,000</b> | <b>100,000,00</b> |
| SSN10 On 21/12/2026 Spot Bond  |        |            |           |           | 0.00000            | 101.20617          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SSN102 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SSN102</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| SZ25 On 30/09/2025 Spot Bond   |        |            | 8.25000   | 106.97788 | 8.25000            | 106.90701          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total SZ25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For SZ25</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| T14A11 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.19926          |                   |            |  | 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   | 103.35984 | 8.55000            | 103.28931          |                   |            |  | 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            | 99.99831           |                   |            |  | 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            | 100.16664          |                   |            |  | 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 21/08/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.16893          |                   |            |  | 0.00        | 0                  |                   |
| <b>Total T16OM2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| <b>Total For T16OM2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>           |                   |
| TFS14 On 28/10/2021 Spot Bond  |        |            |           |           | 0.00000            | 100.65658          |                   |            |  | 0.00        | 0                  |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TFS142 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS142</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS14€ On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.78307          |                   |            |  | 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            | 100.84238          |                   |            |  | 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>         |            |
| TFS14€ On 12/10/2022 Spot Bond |        |            |           |           | 0.00000            | 101.43956          |                   |            |  | 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>         |            |
| TFS14€ On 31/10/2021 Spot Bond |        |            |           |           | 0.00000            | 100.50239          |                   |            |  | 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            | 100.13231          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS151 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS151</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS15€ On 06/07/2021 Spot Bond |        |            |           |           | 0.00000            | 100.88760          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS153 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS153</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS154 On 06/07/2023 Spot Bond |        |            |           |           | 0.00000            | 100.48282          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS154 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS154</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS15€ On 03/09/2021 Spot Bond |        |            |           |           | 0.00000            | 99.62473           |                   |            |  | 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>         |            |
| TFS15€ On 03/09/2023 Spot Bond |        |            |           |           | 0.00000            | 100.17853          |                   |            |  | 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            | 100.22786          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS157 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS157</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS15€ On 20/03/2022 Spot Bond |        |            |           |           | 0.00000            | 100.79881          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS158 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS158</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TFS159 On 20/03/2024 Spot Bond |        |            |           |           | 0.00000            | 99.29794           |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS159 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS159</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS161 On 27/05/2022 Spot Bond |        |            |           |           | 0.00000            | 100.09759          |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS161 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS161</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS162 On 27/05/2024 Spot Bond |        |            |           |           | 0.00000            | 99.59666           |                   |            |  | 0.00        | 0                |            |
| <b>Total TFS162 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TFS162</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TFS163 On 22/10/2022 Spot Bond |        |            |           |           | 0.00000            | 100.58295          |                   |            |  | 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            | 100.64381          |                   |            |  | 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>         |            |
| TH14A3 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.20456          |                   |            |  | 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>         |            |
| TH14A4 On 21/11/2021 Spot Bond |        |            | 4.83500   | 109.06005 | 4.83500            | 109.01758          |                   |            |  | 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>         |            |
| TH14A7 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.97020          |                   |            |  | 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>         |            |
| TH14A8 On 21/11/2021 Spot Bond |        |            | 4.99500   | 107.78290 | 4.99500            | 107.73955          |                   |            |  | 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>         |            |
| TH14B1 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.22763          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14B2 On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.45012          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For TH14B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14B: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.21175          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.82903          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.93948          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14C: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.23443          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH14C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH14C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH14D: On 21/11/2021 Spot Bond |        |            |           |           | 0.00000            | 100.35936          |                   |            |  | 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            | 101.83329          |                   |            |  | 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            | 101.48928          |                   |            |  | 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            | 100.19437          |                   |            |  | 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            | 100.18099          |                   |            |  | 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            | 102.79982          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A: On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.23769          |                   |            |  | 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: On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.05418          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total TH15A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A5 On 21/11/2020 Spot Bond |        |            |           |           | 0.00000            | 100.18256          |                   |            |  | 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>         |            |
| TH15A7 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.18642          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15A8 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15A8</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15A8 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.20386          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15B1 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.61627          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15B2 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.71759          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15B3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15B3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15B3 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.22166          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15C1 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.83723          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15C2 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.21257          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15C3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15C3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15C3 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 101.83671          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15D1 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.81438          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH15D2 On 21/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.29304          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH15D3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH15D3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TH16A On 21/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.18072          |                   |            |  | 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            | 100.18793          |                   |            |  | 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   | 100.38484 | 8.49000            | 100.31682          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A3 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A3</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A On 21/08/2022 Spot Bond  |        |            |           |           | 0.00000            | 100.18944          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16A On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.18983          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16A5 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16A5</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16B On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.19703          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16B1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16B1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16B On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.21067          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16B2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16B2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.20877          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16C On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.22694          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16C2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.29000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16D1 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D1</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TH16D On 21/08/2024 Spot Bond  |        |            |           |           | 0.00000            | 100.32200          |                   |            |  | 0.00        | 0                |            |
| <b>Total TH16D2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TH16D2</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TL20/R On 25/11/2020 Spot Bond |        |            | 10.00000  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 0.00        | 0                |            |
| <b>Total TL20/R207 SPOT</b>    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility                   |  | Value                | Contracts Traded     | Opt Intere           |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|----------------------|
| <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            | 100.00006          |                   |                              |  | 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            | 99.65746           |                   |                              |  | 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  |        |            | 5.58000   | 106.49538 | 5.58000            | 106.44708          |                   |                              |  | 0.00                 | 0                    |                      |
| <b>Total TL24 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For TL24</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             |                      |
| TL25 On 04/09/2024 Spot Bond  |        |            | 6.74000   | 109.83996 | 6.74000            | 109.77964          |                   | 15,737,900,000,000.00        |  | 2,335,000,000        | 1,167,500,000        |                      |
| <b>Total TL25 SPOT</b>        |        |            |           |           |                    |                    |                   | <b>15,737,900,000,000.00</b> |  | <b>2,335,000,000</b> | <b>1,167,500,000</b> |                      |
| <b>Total For TL25</b>         |        |            |           |           |                    |                    |                   | <b>15,737,900,000,000.00</b> |  | <b>2,335,000,000</b> | <b>1,167,500,000</b> |                      |
| TL26 On 25/11/2024 Spot Bond  |        |            |           |           | 0.00000            | 101.07793          |                   |                              |  | 0.00                 | 9,600,000,000        | 4,800,000,000        |
| <b>Total TL26 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>9,600,000,000</b> | <b>4,800,000,000</b> |
| <b>Total For TL26</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>9,600,000,000</b> | <b>4,800,000,000</b> |
| TL27 On 24/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 101.59139          |                   |                              |  | 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  |        |            | 8.28000   | 107.21123 | 8.28000            | 107.13996          |                   |                              |  | 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            | 100.05120          |                   |                              |  | 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            | 99.28141           |                   |                              |  | 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            | 99.91812           |                   |                              |  | 0.00                 | 0                    |                      |
| <b>Total TL31 SPOT</b>        |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             |                      |
| <b>Total For TL31</b>         |        |            |           |           |                    |                    |                   |                              |  | <b>0.00</b>          | <b>0</b>             |                      |
| TL32 On 09/02/2027 Spot Bond  |        |            |           |           | 0.00000            | 100.35070          |                   |                              |  | 0.00                 | 0                    |                      |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |                             | Value       | Contracts Traded   | Opt Intere           |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|----------------------|
| <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            | 101.05872          |                   |            |                             | 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   |        |            | 3.69000   | 99.89901  | 3.69000            | 105.11186          |                   |            |                             | 0.00        | 0                  | 1,905,320,00         |
| <b>Total TN20 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>1,905,320,00</b>  |
| <b>Total For TN20</b>          |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>1,905,320,00</b>  |
| TN20/R On 17/09/2020 Spot Bond |        |            | 100.00000 | 97.33333  | 100.00000          | 101.63029          |                   |            |                             | 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>           |                      |
| TN21U On 13/05/2021 Spot Bond  |        |            | 100.00000 | 64.34601  | 100.00000          | 63.92203           |                   |            |                             | 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   |        |            | 6.49000   | 115.76800 | 6.49000            | 115.70773          |                   |            | 1,298,000,000,000.00        |             | 200,000,000        | 14,177,420,00        |
| <b>Total TN23 SPOT</b>         |        |            |           |           |                    |                    |                   |            | <b>1,298,000,000,000.00</b> |             | <b>200,000,000</b> | <b>14,177,420,00</b> |
| <b>Total For TN23</b>          |        |            |           |           |                    |                    |                   |            | <b>1,298,000,000,000.00</b> |             | <b>200,000,000</b> | <b>14,177,420,00</b> |
| TN23/R On 06/11/2023 Spot Bond |        |            | 100.00000 | 21.05478  | 100.00000          | 20.91605           |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total TN23/R2023 SPOT</b>   |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For TN23/R2023</b>    |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| TN25 On 19/08/2025 Spot Bond   |        |            | 8.80000   | 103.24115 | 8.80000            | 103.16869          |                   |            |                             | 0.00        | 0                  | 48,534,358,30        |
| <b>Total TN25 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>48,534,358,30</b> |
| <b>Total For TN25</b>          |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>48,534,358,30</b> |
| TN25/R On 19/08/2025 Spot Bond |        |            | 100.00000 | 11.54271  | 100.00000          | 11.46666           |                   |            |                             | 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   |        |            | 9.18000   | 101.33249 | 9.18000            | 101.25838          |                   |            |                             | 0.00        | 0                  | 10,214,022,50        |
| <b>Total TN27 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>10,214,022,50</b> |
| <b>Total For TN27</b>          |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>10,214,022,50</b> |
| TN27/R On 14/11/2027 Spot Bond |        |            | 100.00000 | 11.76086  | 100.00000          | 11.68336           |                   |            |                             | 0.00        | 0                  |                      |
| <b>Total TN27/R186 SPOT</b>    |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| <b>Total For TN27/R186</b>     |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           |                      |
| TN30 On 09/10/2030 Spot Bond   |        |            | 10.84500  | 102.22693 | 10.84500           | 102.13846          |                   |            |                             | 0.00        | 0                  | 1,500,000,00         |
| <b>Total TN30 SPOT</b>         |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>1,500,000,00</b>  |
| <b>Total For TN30</b>          |        |            |           |           |                    |                    |                   |            |                             | <b>0.00</b> | <b>0</b>           | <b>1,500,000,00</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          |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------------|
| TN30/R On 09/10/2030 Spot Bond |        |            | 8.00000   | 121.40244 | 8.00000            | 121.32440          |                   |            |  | 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   |        |            | 12.63500  | 90.76551  | 12.63500           | 90.67440           |                   |            |  | 0.00        | 0                | 2,900,000,00        |
| <b>Total TN40 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,900,000,00</b> |
| <b>Total For TN40</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>2,900,000,00</b> |
| TN40/R On 09/10/2040 Spot Bond |        |            | 10.75000  | 104.41469 | 10.75000           | 104.32511          |                   |            |  | 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>         |                     |
| <b>Total For TNF25U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |
| TPDA0 On 25/11/2020 Spot Bond  |        |            | 10.00000  | 108.64800 | 10.00000           | 108.56100          |                   |            |  | 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>         |                     |
| TPDA0l On 30/11/2020 Spot Bond |        |            | 5.85000   | 103.36095 | 5.85000            | 103.31194          |                   |            |  | 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  |        |            | 5.33500   | 103.35454 | 5.33500            | 103.30988          |                   |            |  | 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>         |                     |
| TRA2Al On 14/12/2020 Spot Bond |        |            | 5.13500   | 5.13500   | 5.13500            | 103.37611          |                   |            |  | 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            | 101.44442          |                   |            |  | 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            | 101.49981          |                   |            |  | 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            | 102.14163          |                   |            |  | 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            | 101.82095          |                   |            |  | 0.00        | 0                |                     |
| <b>Total TRA2C2 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                     |

| Contract Details              | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For TRA2C2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA2D On 14/12/2020 Spot Bond |        |            |           |           | 0.00000            | 102.39650          |                   |            |  | 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            | 102.39650          |                   |            |  | 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            | 100.28746          |                   |            |  | 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            | 100.28568          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3A3 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3A3</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3A On 14/11/2022 Spot Bond |        |            | 5.55000   | 109.90034 | 5.55000            | 109.85130          |                   |            |  | 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            | 100.28462          |                   |            |  | 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            | 100.28111          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3A7 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3A7</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA3B On 14/11/2022 Spot Bond |        |            |           |           | 0.00000            | 100.38192          |                   |            |  | 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            | 100.37000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TRA3B2 SPOT</b>      |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TRA3B2</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TRA4A On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.44460          |                   |            |  | 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            | 100.86732          |                   |            |  | 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 |        |            | 5.84000   | 111.72778 | 5.84000            | 114.48473          |                   |            |  | 0.00        | 0                | 80,000.00  |

| 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 TRA4A4 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,00</b> |
| <b>Total For TRA4A4</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>80,000,00</b> |
| TRA4A4 On 13/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.74192          |                   |            |  | 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>         |                  |
| TRA4A5 On 13/04/2022 Spot Bond |        |            |           |           | 0.00000            | 100.82711          |                   |            |  | 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>         |                  |
| TRA4A6 On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 100.86732          |                   |            |  | 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>         |                  |
| TRA4A7 On 13/04/2024 Spot Bond |        |            | 8.62000   | 103.44770 | 8.62000            | 103.37617          |                   |            |  | 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>         |                  |
| TRA4A8 On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.01861          |                   |            |  | 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>         |                  |
| TRA4B1 On 13/04/2024 Spot Bond |        |            |           |           | 0.00000            | 101.01861          |                   |            |  | 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>         |                  |
| TRF02U On 06/08/2025 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |                  |
| <b>Total TRF02U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| <b>Total For TRF02U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                  |
| TRQ11U 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>         |                  |
| TRQ12U 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>         |                  |
| TRQ13U 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>         |                  |
| TRQ14U 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>         |                  |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| TSE03l 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>         |            |
| TSG01l 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>         |            |
| TSG02l 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>         |            |
| TSG03l 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>         |            |
| TSG04l 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>         |            |
| <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>         |            |
| TSP23f On 08/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.31785           |                   |            |  | 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            | 98.60055           |                   |            |  | 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>         |            |
| TSP24e On 10/09/2020 Spot Bond |        |            |           |           | 0.00000            | 99.88677           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP242 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For TSP242</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP242 On 04/03/2021 Spot Bond |        |            |           |           | 0.00000            | 96.58590           |                   |            |  | 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>         |            |
| TSP243 On 18/03/2021 Spot Bond |        |            |           |           | 0.00000            | 96.41348           |                   |            |  | 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>         |            |
| TSP244 On 08/04/2021 Spot Bond |        |            |           |           | 0.00000            | 96.18841           |                   |            |  | 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>         |            |
| TSP245 On 22/10/2020 Spot Bond |        |            |           |           | 0.00000            | 99.23078           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP246 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP246</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP246 On 22/04/2021 Spot Bond |        |            |           |           | 0.00000            | 96.40011           |                   |            |  | 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>         |            |
| TSP247 On 21/07/2021 Spot Bond |        |            |           |           | 0.00000            | 95.87080           |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP248 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP248</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TSP248 On 22/07/2021 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total TSP249 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TSP249</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1A11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.59920          |                   |            |  | 0.00        | 0                |            |
| <b>Total TU1A11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TU1A11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1B11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 100.76781          |                   |            |  | 0.00        | 0                |            |
| <b>Total TU1B11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TU1B11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TU1D11 On 31/01/2025 Spot Bond |        |            |           |           | 0.00000            | 101.74620          |                   |            |  | 0.00        | 0                |            |
| <b>Total TU1D11 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For TU1D11</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| TUHF02 On 24/10/2024 Spot Bond |        |            |           |           | 0.00000            | 100.80551          |                   |            |  | 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>         |            |
| TWC34 On 07/09/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.15517          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere        |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| <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            | 101.10494          |                   |            |  | 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  |        |            |           |           | 0.00000            | 100.67890          |                   |            |  | 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>         |                   |
| TWC34 On 16/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.55200          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TWC343 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TWC343</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TWC34 On 23/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.45860          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TWC344 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TWC344</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TWC34 On 28/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 101.27973          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TWC345 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TWC345</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TWC34 On 06/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.95237          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TWC346 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TWC346</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TWC34 On 13/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.95237          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TWC347 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TWC347</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| TWC34 On 24/11/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.09547          |                   |            |  | 0.00        | 0                |                   |
| <b>Total TWC348 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| <b>Total For TWC348</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |                   |
| UG21 On 02/03/2021 Spot Bond   |        |            | 6.25000   | 102.26796 | 6.25000            | 102.21698          |                   |            |  | 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   |        |            | 9.38000   | 108.09394 | 9.38000            | 108.01320          |                   |            |  | 0.00        | 0                | 100,000,00        |
| <b>Total UG26 SPOT</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| <b>Total For UG26</b>          |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         | <b>100,000,00</b> |
| VCJA1U 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>         |                   |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| VCJA21 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>         |            |
| VCJA31 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>         |            |
| VCJA41 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>         |            |
| VCJA51 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>         |            |
| VCJA61 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>         |            |
| VCJA71 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>         |            |
| <b>Total For VCJA7U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCJA81 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>         |            |
| VCJA91 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>         |            |
| VCJB11 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>         |            |
| VCJB21 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>         |            |
| VCJB31 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>         |            |
| VCJB41 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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                |            |
| <b>Total VCPA1U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPA1U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPA2l 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>         |            |
| VCPA3l 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>         |            |
| VCPA4l 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>         |            |
| VCPA5l 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>         |            |
| VCPA6l 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>         |            |
| VCPA7l On 20/01/2027 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 VCPA7U SPOT</b>                   |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VCPA7U</b>                    |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VCPA8 <sub>1</sub> 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>         |            |
| VCPA9 <sub>1</sub> 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 <sub>1</sub> 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 <sub>1</sub> 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 <sub>1</sub> 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>         |            |
| VCPB4 <sub>1</sub> 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 <sub>1</sub> 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 <sub>1</sub> 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 <sub>1</sub> 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 <sub>1</sub> 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 <sub>1</sub> 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>         |            |

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

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <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                |            |
| <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            | 100.50926          |                   |            |  | 0.00        | 0                |            |
| <b>Total VKE10 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VKE10</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE11 On 20/04/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.69760          |                   |            |  | 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            | 100.68373          |                   |            |  | 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            | 100.17594          |                   |            |  | 0.00        | 0                |            |



| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total VKE13 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VKE13</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE14 On 27/08/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.24124          |                   |            |  | 0.00        | 0                |            |
| <b>Total VKE14 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VKE14</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE15 On 14/02/2023 Spot Bond  |        |            |           |           | 0.00000            | 100.28011          |                   |            |  | 0.00        | 0                |            |
| <b>Total VKE15 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VKE15</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VKE16 On 14/02/2025 Spot Bond  |        |            |           |           | 0.00000            | 100.29143          |                   |            |  | 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>         |            |
| 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| 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>         |            |
| <b>Total For VPB06U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VPB07L 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>         |            |
| VPB08L 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>         |            |
| VPB09L 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>         |            |
| VPB10L 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>         |            |
| VPB11L 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>         |            |
| VPB12L 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>         |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value       | Contracts Traded | Opt Intere |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------|
| <b>Total For VPB12U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VR862L 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>         |            |
| VR865L 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>         |            |
| VR868L 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>         |            |
| VR869L 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>         |            |
| 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>         |            |
| VR874L On 15/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VR874U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VR874U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VR875L On 20/10/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VR875U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VR875U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VR877L On 19/11/2020 Spot Bond |        |            | 100.00000 | 100.00000 | 100.00000          | 100.00000          |                   |            |  | 0.00        | 0                |            |
| <b>Total VR877U SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VR877U</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| VR1875 On 28/10/2020 Spot Bond |        |            |           |           | 0.00000            | 100.44163          |                   |            |  | 0.00        | 0                |            |
| <b>Total VR1875 SPOT</b>       |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| <b>Total For VR1875</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b> | <b>0</b>         |            |
| WHL01 On 10/10/2020 Spot Bond  |        |            |           |           | 0.00000            | 100.87011          |                   |            |  | 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            | 100.90368          |                   |            |  | 0.00        | 0                |            |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility |  | Value            | Contracts Traded       | Opt Intere            |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------|------------------------|-----------------------|
| <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            | 99.56105           |                   |            |  | 0.00             | 0                      |                       |
| <b>Total WHL03 SPOT</b>        |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| <b>Total For WHL03</b>         |        |            |           |           |                    |                    |                   |            |  | <b>0.00</b>      | <b>0</b>               |                       |
| 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>               |                       |
| 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   |        |            | 4.36000   | 105.74927 | 4.36000            | 105.71209          |                   |            |  | 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 | 61.90608  | 100.00000          | 61.49818           |                   |            |  | 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>1.13e+017</b> | <b>547,033,870,491</b> | <b>292,628,892,33</b> |
| <b>Total for SPOT :</b>        |        |            |           |           |                    |                    |                   |            |  | <b>1.13e+017</b> | <b>547,033,870,491</b> | <b>292,628,892,33</b> |

| Contract Details     | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value        | Contracts Traded | Options Interest |
|----------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------|------------------|------------------|
| <b>Total Futures</b> |        |            |           |           |                    |                    |                   |            | 1.13e+017    | 547,033,876,298  | 292,629,934,158  |
| <b>Total Options</b> |        |            |           |           |                    |                    |                   |            | 5 661 500.00 | 5,000            | 224,629,934,158  |
| <b>Grand Total:</b>  |        |            |           |           |                    |                    |                   |            | 1.13e+017    | 547,033,881,298  | 292,630,158,782  |